

Package ‘greybox’

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Type Package

Title Toolbox for Model Building and Forecasting

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URL <https://github.com/config-11/greybox>

BugReports <https://github.com/config-11/greybox/issues>

Language en-GB

Description Implements functions and instruments for regression model building and its application to forecasting. The main scope of the package is in variables selection and models specification for cases of time series data. This includes promotional modelling, selection between different dynamic regressions with non-standard distributions of errors, selection based on cross validation, solutions to the fat regression model problem and more. Models developed in the package are tailored specifically for forecasting purposes. So as a results there are several methods that allow producing forecasts from these models and visualising them.

License GPL (>= 2)

Depends R (>= 3.5.0)

Imports stats, generics (>= 0.1.2), graphics, utils, pracma, nloptr, statmod, zoo, texreg, xtable, methods

LinkingTo Rcpp

Suggests smooth (>= 3.1.0), doMC, doParallel, foreach, testthat, rmarkdown, knitr

Enhances vars,

RoxygenNote 7.2.1

VignetteBuilder knitr

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NeedsCompilation yes

Author Ivan Svetunkov [aut, cre] (Lecturer at Centre for Marketing Analytics and Forecasting, Lancaster University, UK),
Yves R. Sagaert [ctb] (Visiting Research at Centre for Marketing Analytics and Forecasting, Lancaster University, UK)

Maintainer Ivan Svetunkov <ivan@svetunkov.ru>

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<i>actuals</i>	<i>Function extracts the actual values from the function</i>
----------------	--

Description

This is a simple method that returns the values of the response variable of the model

Usage

```
actuals(object, all = TRUE, ...)

## Default S3 method:
actuals(object, all = TRUE, ...)

## S3 method for class 'lm'
actuals(object, all = TRUE, ...)

## S3 method for class 'alm'
actuals(object, all = TRUE, ...)
```

Arguments

- object** Model estimated using one of the functions of smooth package.
- all** If FALSE, then in the case of the occurrence model, only demand sizes will be returned.
- ...** Other parameters to pass to the method. Currently nothing is supported here.

Value

The vector of the response variable.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Examples

```
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")

ourModel <- stepwise(xreg)

actuals(ourModel)
```

AICc	<i>Corrected Akaike's Information Criterion and Bayesian Information Criterion</i>
------	--

Description

This function extracts AICc / BICc from models. It can be applied to wide variety of models that use logLik() and nobs() methods (including the popular lm, forecast, smooth classes).

Usage

```
AICc(object, ...)
```

```
BICc(object, ...)
```

Arguments

object	Time series model.
...	Some stuff.

Details

AICc was proposed by Nariaki Sugiura in 1978 and is used on small samples for the models with normally distributed residuals. BICc was derived in McQuarrie (1999) and is used in similar circumstances.

IMPORTANT NOTE: both of the criteria can only be used for univariate models (regression models, ARIMA, ETS etc) with normally distributed residuals! In case of multivariate models, both criteria need to be modified. See Bedrick & Tsai (1994) for details.

Value

This function returns numeric value.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Burnham Kenneth P. and Anderson David R. (2002). Model Selection and Multimodel Inference. A Practical Information-Theoretic Approach. Springer-Verlag New York. DOI: [10.1007/b97636](http://dx.doi.org/10.1007/b97636).
- McQuarrie, A. D. (1999). A small-sample correction for the Schwarz SIC model selection criterion. *Statistics & Probability Letters*, 44(1), 79–86. [10.1016/S0167-7152(98)00294-6](https://doi.org/10.1016/S0167-7152(98)00294-6).
- McQuarrie A.D., A small-sample correction for the Schwarz SIC model selection criterion, *Statistics & Probability Letters* 44 (1999) pp.79-86. doi:10.1016/S01677152(98)002946
- Sugiura Nariaki (1978) Further analysts of the data by Akaike's information criterion and the finite corrections, *Communications in Statistics - Theory and Methods*, 7:1, 13-26, doi:10.1080/03610927808827599
- Bedrick, E. J., & Tsai, C.-L. (1994). Model Selection for Multivariate Regression in Small Samples. *Biometrics*, 50(1), 226. doi:10.2307/2533213

See Also

[AIC, BIC](#)

Examples

```
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")

ourModel <- stepwise(xreg)

AICc(ourModel)
BICc(ourModel)
```

alm

Augmented Linear Model

Description

Function estimates model based on the selected distribution

Usage

```
alm(formula, data, subset, na.action, distribution = c("dnorm", "dlaplace",
"ds", "dgnorm", "dlogis", "dt", "dalaplace", "dlnorm", "dllaplace", "dls",
"dlgnorm", "dbcnorm", "dinvgauss", "dgamma", "dexp", "dfnorm", "directnorm",
"dpois", "dnbinom", "dbeta", "dlogitnorm", "plogis", "pnorm"),
loss = c("likelihood", "MSE", "MAE", "HAM", "LASSO", "RIDGE"),
occurrence = c("none", "plogis", "pnorm"), scale = NULL, orders = c(0,
0, 0), parameters = NULL, fast = FALSE, ...)
```

Arguments

formula	an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted. Can also include trend, which would add the global trend.
data	a data frame or a matrix, containing the variables in the model.
subset	an optional vector specifying a subset of observations to be used in the fitting process.
na.action	a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of <code>options</code> , and is <code>na.fail</code> if that is unset. The factory-fresh default is <code>na.omit</code> . Another possible value is <code>NULL</code> , no action. Value <code>na.exclude</code> can be useful.
distribution	what density function to use in the process. The full name of the distribution should be provided here. Values with "d" in the beginning of the name refer to the density function, while "p" stands for "probability" (cumulative distribution function). The names align with the names of distribution functions in R. For example, see <code>dnorm</code> .
loss	<p>The type of Loss Function used in optimization. loss can be:</p> <ul style="list-style-type: none"> • likelihood - the model is estimated via the maximisation of the likelihood of the function specified in <code>distribution</code>; • MSE (Mean Squared Error), • MAE (Mean Absolute Error), • HAM (Half Absolute Moment), • LASSO - use LASSO to shrink the parameters of the model; • RIDGE - use RIDGE to shrink the parameters of the model; <p>In case of LASSO / RIDGE, the variables are not normalised prior to the estimation, but the parameters are divided by the standard deviations of explanatory variables inside the optimisation. As the result the parameters of the final model have the same interpretation as in the case of classical linear regression. Note that the user is expected to provide the parameter <code>lambda</code>.</p> <p>A user can also provide their own function here as well, making sure that it accepts parameters <code>actual</code>, <code>fitted</code> and <code>B</code>. Here is an example:</p> <pre>lossFunction <- function(actual, fitted, B, xreg) return(mean(abs(actual-fitted))) loss=lossFunction</pre> <p>See <code>vignette("alm", "greybox")</code> for some details on losses and distributions.</p>
occurrence	<p>what distribution to use for occurrence variable. Can be "none", then nothing happens; "plogis" - then the logistic regression using <code>alm()</code> is estimated for the occurrence part; "pnorm" - then probit is constructed via <code>alm()</code> for the occurrence part. In both of the latter cases, the formula used is the same as the formula for the sizes. Alternatively, you can provide the formula here, and <code>alm</code> will estimate logistic occurrence model with that formula. Finally, an "alm" model can be provided and its estimates will be used in the model construction.</p> <p>If this is not "none", then the model is estimated in two steps: 1. Occurrence part of the model; 2. Sizes part of the model (excluding zeroes from the data).</p>

scale	formula for scale parameter of the model. If NULL, then it is assumed that the scale is constant. This might be useful if you need a model with changing variance (i.e. in case of heteroscedasticity). The log-link is used for the scale (i.e. take exponent of obtained fitted value for the scale, so that it is always positive).
orders	the orders of ARIMA to include in the model. Only non-seasonal orders are accepted.
parameters	vector of parameters of the linear model. When NULL, it is estimated.
fast	if TRUE, then the function won't check whether the data has variability and whether the regressors are correlated. Might cause trouble, especially in cases of multicollinearity.
...	additional parameters to pass to distribution functions. This includes: <ul style="list-style-type: none"> • alpha - value for Asymmetric Laplace distribution; • size - the size for the Negative Binomial distribution; • nu - the number of degrees of freedom for Chi-Squared and Student's t; • shape - the shape parameter for Generalised Normal distribution; • lambda - the meta parameter for LASSO / RIDGE. Should be between 0 and 1, regulating the strength of shrinkage, where 0 means don't shrink parameters (use MSE) and 1 means shrink everything (ignore MSE); • lambdaBC - lambda for Box-Cox transform parameter in case of Box-Cox Normal Distribution. • FI=TRUE will make the function also produce Fisher Information matrix, which then can be used to calculate variances of smoothing parameters and initial states of the model. This is used in the <code>vcov</code> method;

You can also pass parameters to the optimiser:

1. B - the vector of starting values of parameters for the optimiser, should correspond to the explanatory variables. If formula for scale was provided, the parameters for that part should follow the parameters for location;
2. algorithm - the algorithm to use in optimisation ("NLOPT_LN_SBPLX" by default);
3. maxeval - maximum number of evaluations to carry out. Default is 40 per estimated parameter. In case of LASSO / RIDGE the default is 80 per estimated parameter;
4. maxtime - stop, when the optimisation time (in seconds) exceeds this;
5. xtol_rel - the precision of the optimiser (the default is 1E-6);
6. xtol_abs - the absolute precision of the optimiser (the default is 1E-8);
7. ftol_rel - the stopping criterion in case of the relative change in the loss function (the default is 1E-4);
8. ftol_abs - the stopping criterion in case of the absolute change in the loss function (the default is 0 - not used);
9. print_level - the level of output for the optimiser (0 by default). If equal to 41, then the detailed results of the optimisation are returned.

You can read more about these parameters by running the function `nloptr.print.options`.

Details

This is a function, similar to `lm`, but using likelihood for the cases of several non-normal distributions. These include:

1. `dnorm` - Normal distribution,
2. `dlaplace` - Laplace distribution,
3. `ds` - S-distribution,
4. `dgnorm` - Generalised Normal distribution,
5. `dlogis` - Logistic Distribution,
6. `dt` - T-distribution,
7. `dalaplace` - Asymmetric Laplace distribution,
8. `dlnorm` - Log-Normal distribution,
9. `dllaplace` - Log-Laplace distribution,
10. `dls` - Log-S distribution,
11. `dlnorm` - Log-Generalised Normal distribution,
12. `dfnorm` - Folded normal distribution,
13. `drectnorm` - Rectified normal distribution,
14. `dbcnorm` - Box-Cox normal distribution,
15. `dinvgauss` - Inverse Gaussian distribution,
16. `dgamma` - Gamma distribution,
17. `dexp` - Exponential distribution,
18. `dlogitnorm` - Logit-normal distribution,
19. `dbeta` - Beta distribution,
20. `dpois` - Poisson Distribution,
21. `dnbinom` - Negative Binomial Distribution,
22. `plogis` - Cumulative Logistic Distribution,
23. `pnorm` - Cumulative Normal distribution.

This function can be considered as an analogue of `glm`, but with the focus on time series. This is why, for example, the function has orders parameter for ARIMA and produces time series analysis plots with `plot(alm(...))`.

This function is slower than `lm`, because it relies on likelihood estimation of parameters, hessian calculation and matrix multiplication. So think twice when using `distribution="dnorm"` here.

The estimation is done via the maximisation of likelihood of a selected distribution, so the number of estimated parameters always includes the scale. Thus the number of degrees of freedom of the model in case of `alm` will typically be lower than in the case of `lm`.

See more details and examples in the vignette for "ALM": `vignette("alm", "greybox")`

Value

Function returns `model` - the final model of the class "alm", which contains:

- `coefficients` - estimated parameters of the model,
- `FI` - Fisher Information of parameters of the model. Returned only when `FI=TRUE`,
- `fitted` - fitted values,
- `residuals` - residuals of the model,
- `mu` - the estimated location parameter of the distribution,
- `scale` - the estimated scale parameter of the distribution. If a formula was provided for `scale`, then an object of class "scale" will be returned.
- `distribution` - distribution used in the estimation,
- `logLik` - log-likelihood of the model. Only returned, when `loss="likelihood"` and in several other special cases of distribution and loss combinations (e.g. `loss="MSE"`, `distribution="dnorm"`),
- `loss` - the type of the loss function used in the estimation,
- `lossFunction` - the loss function, if the custom is provided by the user,
- `lossValue` - the value of the loss function,
- `df.residual` - number of degrees of freedom of the residuals of the model,
- `df` - number of degrees of freedom of the model,
- `call` - how the model was called,
- `rank` - rank of the model,
- `data` - data used for the model construction,
- `terms` - terms of the data. Needed for some additional methods to work,
- `occurrence` - the occurrence model used in the estimation,
- `B` - the value of the optimised parameters. Typically, this is a duplicate of `coefficients`,
- `other` - the list of all the other parameters either passed to the function or estimated in the process, but not included in the standard output (e.g. `alpha` for Asymmetric Laplace),
- `timeElapsed` - the time elapsed for the estimation of the model.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[stepwise](#), [lmCombine](#), [xregTransformer](#)

Examples

```

### An example with mtcars data and factors
mtcars2 <- within(mtcars, {
  vs <- factor(vs, labels = c("V", "S"))
  am <- factor(am, labels = c("automatic", "manual"))
  cyl <- factor(cyl)
  gear <- factor(gear)
  carb <- factor(carb)
})
# The standard model with Log-Normal distribution
ourModel <- alm(mpg~., mtcars2[1:30,], distribution="dlnorm")
summary(ourModel)
plot(ourModel)
# Produce table based on the output for LaTeX
xtable(summary(ourModel))

# Produce predictions with the one sided interval (upper bound)
predict(ourModel, mtcars2[-c(1:30),], interval="p", side="u")

# Model with heteroscedasticity (scale changes with the change of qsec)
ourModel <- alm(mpg~., mtcars2[1:30,], scale=~qsec)

### Artificial data for the other examples
xreg <- cbind(rlaplace(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rlaplace(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")

# An example with Laplace distribution
ourModel <- alm(y~x1+x2+trend, xreg, subset=c(1:80), distribution="dlaplace")
summary(ourModel)
plot(predict(ourModel,xreg[-c(1:80),]))

# And another one with Asymmetric Laplace distribution (quantile regression)
# with optimised alpha
ourModel <- alm(y~x1+x2, xreg, subset=c(1:80), distribution="dalaplace")

# An example with AR(1) order
ourModel <- alm(y~x1+x2, xreg, subset=c(1:80), distribution="dnorm", orders=c(1,0,0))
summary(ourModel)
plot(predict(ourModel,xreg[-c(1:80),]))

### Examples with the count data
xreg[,1] <- round(exp(xreg[,1]-70),0)

# Negative Binomial distribution
ourModel <- alm(y~x1+x2, xreg, subset=c(1:80), distribution="dnbinom")
summary(ourModel)
predict(ourModel,xreg[-c(1:80),],interval="p",side="u")

# Poisson distribution
ourModel <- alm(y~x1+x2, xreg, subset=c(1:80), distribution="dpois")

```

```

summary(ourModel)
predict(ourModel,xreg[-c(1:80)],,interval="p",side="u")

### Examples with binary response variable
xreg[,1] <- round(xreg[,1] / (1 + xreg[,1]),0)

# Logistic distribution (logit regression)
ourModel <- alm(y~x1+x2, xreg, subset=c(1:80), distribution="plogis")
summary(ourModel)
plot(predict(ourModel,xreg[-c(1:80)],,interval="c"))

# Normal distribution (probit regression)
ourModel <- alm(y~x1+x2, xreg, subset=c(1:80), distribution="pnorm")
summary(ourModel)
plot(predict(ourModel,xreg[-c(1:80)],,interval="p"))

```

association	<i>Measures of association</i>
-------------	--------------------------------

Description

Function returns the matrix of measures of association for different types of variables.

Usage

```

association(x, y = NULL, use = c("na.or.complete", "complete.obs",
  "everything", "all.obs"), method = c("auto", "pearson", "spearman",
  "kendall", "cramer"))

assoc(x, y = NULL, use = c("na.or.complete", "complete.obs", "everything",
  "all.obs"), method = c("auto", "pearson", "spearman", "kendall", "cramer"))

```

Arguments

x	Either data.frame or a matrix
y	The numerical variable.
use	What observations to use. See cor function for details. The only option that is not available here is "pairwise.complete.obs".
method	Which method to use for the calculation of measures of association. By default this is "auto", which means that the function will use: cor , mcor or cramer - depending on the scales of variables. The other options force the function to use one and the same method for all the variables: <ul style="list-style-type: none"> • "pearson" - Pearson's correlation coefficient using cor; • "spearman" - Spearman's correlation coefficient based on cor; • "kendall" - Kendall's correlation coefficient via cor;

- "cramer" - Cramer's V using [cramer](#);

Be aware that the wrong usage of measures of association might give misleading results.

Details

The function looks at the types of the variables and calculates different measures depending on the result:

- If both variables are numeric, then Pearson's correlation is calculated;
- If both variables are categorical, then Cramer's V is calculated;
- Finally, if one of the variables is categorical, and the other is numeric, then multiple correlation is returned.

After that the measures are wrapped up in a matrix.

Function also calculates the p-values associated with the respective measures (see the return).

See details in the vignette "Marketing analytics with greybox": `vignette("maUsingGreybox", "greybox")`
`assoc()` is just a short name for the `association{}`.

Value

The following list of values is returned:

- value - Matrix of the coefficients of association;
- p.value - The p-values for the parameters;
- type - The matrix of the types of measures of association.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[table](#), [tableplot](#), [spread](#), [cramer](#), [mcor](#)

Examples

```
association(mtcars)
```

coef.greybox *Coefficients of the model and their statistics*

Description

These are the basic methods for the alm and greybox models that extract coefficients, their covariance matrix, confidence intervals or generating the summary of the model. If the non-likelihood related loss was used in the process, then it is recommended to use bootstrap (which is slow, but more reliable).

Usage

```
## S3 method for class 'greybox'
coef(object, bootstrap = FALSE, ...)

## S3 method for class 'alm'
confint(object, parm, level = 0.95, bootstrap = FALSE, ...)

## S3 method for class 'scale'
confint(object, parm, level = 0.95, bootstrap = FALSE, ...)

## S3 method for class 'alm'
vcov(object, bootstrap = FALSE, ...)

## S3 method for class 'scale'
vcov(object, bootstrap = FALSE, ...)

## S3 method for class 'alm'
summary(object, level = 0.95, bootstrap = FALSE, ...)
```

Arguments

object	The model estimated using alm or other greybox function.
bootstrap	The logical, which determines, whether to use bootstrap in the process or not.
...	Parameters passed to coefbootstrap function.
parm	The parameters that need to be extracted.
level	The confidence level for the construction of the interval.

Details

The `coef()` method returns the vector of parameters of the model. If `bootstrap=TRUE`, then the coefficients are calculated as the mean values of the bootstrapped ones.

The `vcov()` method returns the covariance matrix of parameters. If `bootstrap=TRUE`, then the bootstrap is done using [coefbootstrap](#) function

The `confint()` constructs the confidence intervals for parameters. Once again, this can be done using `bootstrap=TRUE`.

Finally, the `summary()` returns the table with parameters, their standard errors, confidence intervals and general information about the model.

Value

Depending on the used method, different values are returned.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[alm](#), [coefbootstrap](#)

Examples

```
# An example with ALM
ourModel <- alm(mpg~., mtcars, distribution="dlnorm")
coef(ourModel)
vcov(ourModel)
confint(ourModel)
summary(ourModel)
```

coefbootstrap

Bootstrap for parameters of models

Description

The function does the bootstrap for parameters of models and returns covariance matrix together with the original bootstrapped data.

Usage

```
coefbootstrap(object, nsim = 1000, size = floor(0.75 * nobs(object)),
  replace = FALSE, prob = NULL, parallel = FALSE)
```

```
## S3 method for class 'lm'
```

```
coefbootstrap(object, nsim = 1000, size = floor(0.75 *
  nobs(object)), replace = FALSE, prob = NULL, parallel = FALSE)
```

```
## S3 method for class 'alm'
```

```
coefbootstrap(object, nsim = 1000, size = floor(0.75 *
  nobs(object)), replace = FALSE, prob = NULL, parallel = FALSE)
```

Arguments

object	The model estimated using either lm, or alm, or glm.
nsim	Number of iterations (simulations) to run.
size	A non-negative integer giving the number of items to choose (the sample size), passed to sample function in R. If not provided and model contains ARIMA components, this value will be selected at random on each iteration.
replace	Should sampling be with replacement? Also, passed to sample function in R.
prob	A vector of probability weights for obtaining the elements of the vector being sampled. This is passed to the sample as well.
parallel	Either a logical, specifying whether to do the calculations in parallel, or the number, specifying the number of cores to use for the parallel calculation.

Details

The function applies the same model as in the provided object on a smaller sample in order to get the estimates of parameters and capture the uncertainty about them. This is a simple implementation of the case resampling, which assumes that the observations are independent.

Value

Class "bootstrap" is returned, which contains:

- vcov - the covariance matrix of parameters;
- coefficients - the matrix with the bootstrapped coefficients.
- nsim - number of runs done;
- size - the sample size used in the bootstrap;
- replace - whether the sampling was done with replacement;
- prob - a vector of probability weights used in the process;
- parallel - whether the calculations were done in parallel;
- model - the name of the model used (the name of the function);
- timeElapsed - the time that was spend on the calculations.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[alm](#)

Examples

```
# An example with ALM
ourModel <- alm(mpg~., mtcars, distribution="dlnorm", loss="HAM")
# A fast example with 10 iterations. Use at least 1000 to get better results
coefbootstrap(ourModel, nsim=10)
```

`cramer`*Calculate Cramer's V for categorical variables*

Description

Function calculates Cramer's V for two categorical variables based on the table function

Usage

```
cramer(x, y, use = c("na.or.complete", "complete.obs", "everything",  
  "all.obs"), unbiased = TRUE)
```

Arguments

<code>x</code>	First categorical variable.
<code>y</code>	Second categorical variable.
<code>use</code>	What observations to use. See cor function for details. The only option that is not available here is "pairwise.complete.obs".
<code>unbiased</code>	Determines whether to calculate the biased version of Cramer's V or the one with the small sample correction.

Details

The function calculates Cramer's V and also returns the associated statistics from Chi-Squared test with the null hypothesis of independence of the two variables.

See details in the vignette "Marketing analytics with greybox": `vignette("maUsingGreybox", "greybox")`

Value

The following list of values is returned:

- `value`The value of Cramer's V;
- `statistic`The value of Chi squared statistic associated with the Cramer's V;
- `p.value`The p-value of Chi squared test associated with the Cramer's V;
- `df`The number of degrees of freedom from the test.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

Wicher Bergsma (2013), A bias-correction for Cramér's V and Tschuprow's T. Journal of the Korean Statistical Society, 42, pp. 323-328. doi:[10.1016/j.jkss.2012.10.002](https://doi.org/10.1016/j.jkss.2012.10.002).

See Also

[table](#), [tableplot](#), [spread](#), [mcor](#), [association](#)

Examples

```
cramer(mtcars$am, mtcars$gear)
```

dalaplace	<i>Asymmetric Laplace Distribution</i>
-----------	--

Description

Density, cumulative distribution, quantile functions and random number generation for the Asymmetric Laplace distribution with the location parameter μ , scale and the asymmetry parameter α .

Usage

```
dalaplace(q, mu = 0, scale = 1, alpha = 0.5, log = FALSE)
```

```
palaplace(q, mu = 0, scale = 1, alpha = 0.5)
```

```
qalaplace(p, mu = 0, scale = 1, alpha = 0.5)
```

```
ralaplace(n = 1, mu = 0, scale = 1, alpha = 0.5)
```

Arguments

q	vector of quantiles.
mu	vector of location parameters (means).
scale	vector of scale parameters.
alpha	value of asymmetry parameter. Varies from 0 to 1.
log	if TRUE, then probabilities are returned in logarithms.
p	vector of probabilities.
n	number of observations. Should be a single number.

Details

When $\mu=0$ and $\text{scale}=1$, the Laplace distribution becomes standardized. The distribution has the following density function:

$$f(x) = \alpha (1-\alpha) / \text{scale} \exp(-(x-\mu)/\text{scale} (\alpha - I(x \leq \mu))),$$

where $I(\cdot)$ is the indicator function (equal to 1 if the condition is satisfied and zero otherwise).

When $\alpha=0.5$, then the distribution becomes Symmetric Laplace, where $\text{scale} = 1/2 \text{ MAE}$.

This distribution function aligns with the quantile estimates of parameters (Geraci & Bottai, 2007).

Finally, both `palaplace` and `qalaplace` are returned for the lower tail of the distribution.

Value

Depending on the function, various things are returned (usually either vector or scalar):

- `dalaplace` returns the density function value for the provided parameters.
- `palaplace` returns the value of the cumulative function for the provided parameters.
- `qalaplace` returns quantiles of the distribution. Depending on what was provided in `p`, `mu` and `scale`, this can be either a vector or a matrix, or an array.
- `ralaplace` returns a vector of random variables generated from the Laplace distribution. Depending on what was provided in `mu` and `scale`, this can be either a vector or a matrix or an array.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Geraci Marco, Bottai Matteo (2007). Quantile regression for longitudinal data using the asymmetric Laplace distribution. *Biostatistics* (2007), 8, 1, pp. 140-154 [doi:10.1093/biostatistics/kxj039](https://doi.org/10.1093/biostatistics/kxj039)
- Yu, K., & Zhang, J. (2005). A three-parameter asymmetric laplace distribution and its extension. *Communications in Statistics - Theory and Methods*, 34, 1867-1879. [doi:10.1080/03610920500199018](https://doi.org/10.1080/03610920500199018)

Examples

```
x <- dalaplace(c(-100:100)/10, 0, 1, 0.2)
plot(x, type="l")

x <- palaplace(c(-100:100)/10, 0, 1, 0.2)
plot(x, type="l")

qalaplace(c(0.025,0.975), 0, c(1,2), c(0.2,0.3))

x <- ralaplace(1000, 0, 1, 0.2)
hist(x)
```

Description

Density, cumulative distribution, quantile functions and random number generation for the distribution that becomes normal after the Box-Cox transformation. Note that this is based on the original Box-Cox paper.

Usage

```
dbcnorm(q, mu = 0, sigma = 1, lambda = 0, log = FALSE)
```

```
pbcnorm(q, mu = 0, sigma = 1, lambda = 0)
```

```
qbcnorm(p, mu = 0, sigma = 1, lambda = 0)
```

```
rbcnorm(n = 1, mu = 0, sigma = 1, lambda = 0)
```

Arguments

q	vector of quantiles.
mu	vector of location parameters (means).
sigma	vector of scale parameters.
lambda	the value of the Box-Cox transform parameter.
log	if TRUE, then probabilities are returned in logarithms.
p	vector of probabilities.
n	number of observations. Should be a single number.

Details

The distribution has the following density function:

$$f(y) = y^{\lambda-1} / \sqrt{2\pi} \exp(-((y^{\lambda}-1)/\lambda - \mu)^2 / (2\sigma^2))$$

Both `pbcnorm` and `qbcnorm` are returned for the lower tail of the distribution.

In case of `lambda=0`, the values of the log normal distribution are returned. In case of `lambda=1`, the values of the normal distribution are returned with `mu=mu+1`.

All the functions are defined for non-negative values only.

Value

Depending on the function, various things are returned (usually either vector or scalar):

- `dbcnorm` returns the density function value for the provided parameters.
- `pbcnorm` returns the value of the cumulative function for the provided parameters.
- `qbcnorm` returns quantiles of the distribution. Depending on what was provided in `p`, `mu` and `sigma`, this can be either a vector or a matrix, or an array.
- `rbcnorm` returns a vector of random variables generated from the `bcnorm` distribution. Depending on what was provided in `mu` and `sigma`, this can be either a vector or a matrix or an array.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Box, G. E., & Cox, D. R. (1964). An Analysis of Transformations. *Journal of the Royal Statistical Society. Series B (Methodological)*, 26(2), 211–252. Retrieved from <https://www.jstor.org/stable/2984418>

Examples

```
x <- dbcnorm(c(-1000:1000)/200, 0, 1, 1)
plot(c(-1000:1000)/200, x, type="l")
```

```
x <- pbcnorm(c(-1000:1000)/200, 0, 1, 1)
plot(c(-1000:1000)/200, x, type="l")
```

```
qbcnorm(c(0.025,0.975), 0, c(1,2), 1)
```

```
x <- rbcnorm(1000, 0, 1, 1)
hist(x)
```

detectdst

DST and Leap year detector functions

Description

Functions to detect, when Daylight Saving Time and leap year start and finish

Usage

```
detectdst(object)
```

```
detectleap(object)
```

Arguments

object Either a zoo / xts object or a vector of dates / times in POSIXt / Date class. Note that in order for detectdst() to work correctly, your data should not have missing observations. Otherwise it might not be possible to locate, when DST happens.

Details

The detectdst function detects, when the change for the DST starts and ends. It assumes that the frequency of data is not lower than hourly. The detectleap function does similar for the leap year, but flagging the 29th of February as a starting and to the 28th of February next year as the ending dates.

In order for the methods to work, the object needs to be of either zoo / xts or POSIXt class and should contain valid dates.

Value

List containing:

- start - data frame with id (number of observation) and the respective dates, when the DST / leap year start;
- end - data frame with id and dates, when DST / leap year end.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[xregExpander](#), [temporaldummy](#), [outlierdummy](#)

Examples

```
# Generate matrix with monthly dummies for a zoo object
x <- as.POSIXct("2004-01-01")+0:(365*24*8)*60*60
detectdst(x)
detectleap(x)
```

determination	<i>Coefficients of determination</i>
---------------	--------------------------------------

Description

Function produces coefficients of determination for the provided data

Usage

```
determination(xreg, bruteforce = TRUE, ...)
```

```
determ(object, ...)
```

Arguments

xreg	Data frame or a matrix, containing the exogenous variables.
bruteforce	If TRUE, then all the variables will be used for the regression construction (sink regression). If the number of observations is smaller than the number of series, the function will use stepwise function and select only meaningful variables. So the reported values will be based on stepwise regressions for each variable.
...	Other values passed to cor function.
object	The object, for which to calculate the coefficients of determination.

Details

The function calculates coefficients of determination (aka R^2) between all the provided variables. The higher the coefficient for a variable is, the higher the potential multicollinearity effect in the model with the variable will be. Coefficients of determination are connected directly to Variance Inflation Factor (VIF): $VIF = 1 / (1 - \text{determination})$. Arguably it is easier to interpret, because it is restricted with (0, 1) bounds. The multicollinearity can be considered as serious, when determination > 0.9 (which corresponds to $VIF > 10$).

The method `determ` can be applied to wide variety of classes, including `lm`, `glm` and `alr`.

See details in the vignette "Marketing analytics with greybox": `vignette("maUsingGreybox", "greybox")`

Value

Function returns the vector of determination coefficients.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[cor](#), [mcor](#), [stepwise](#)

Examples

```
### Simple example
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("x1","x2","x3","Noise")
determination(xreg)
```

dfnorm

Folded Normal Distribution

Description

Density, cumulative distribution, quantile functions and random number generation for the folded normal distribution with the location parameter μ and the scale σ (which corresponds to standard deviation in normal distribution).

Usage

```
dfnorm(q, mu = 0, sigma = 1, log = FALSE)
```

```
pfnorm(q, mu = 0, sigma = 1)
```

```
qfnorm(p, mu = 0, sigma = 1)
```

```
rfnorm(n = 1, mu = 0, sigma = 1)
```

Arguments

q	vector of quantiles.
mu	vector of location parameters (means).
sigma	vector of scale parameters.
log	if TRUE, then probabilities are returned in logarithms.
p	vector of probabilities.
n	number of observations. Should be a single number.

Details

The distribution has the following density function:

$$f(x) = 1/\sqrt{2 \pi} (\exp(-(x-\mu)^2 / (2 \sigma^2)) + \exp(-(x+\mu)^2 / (2 \sigma^2)))$$

Both pfnorm and qfnorm are returned for the lower tail of the distribution.

Value

Depending on the function, various things are returned (usually either vector or scalar):

- dfnorm returns the density function value for the provided parameters.
- pfnorm returns the value of the cumulative function for the provided parameters.
- qfnorm returns quantiles of the distribution. Depending on what was provided in p, mu and sigma, this can be either a vector or a matrix, or an array.
- rfnorm returns a vector of random variables generated from the fnorm distribution. Depending on what was provided in mu and sigma, this can be either a vector or a matrix or an array.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Wikipedia page on folded normal distribution: https://en.wikipedia.org/wiki/Folded_normal_distribution.

Examples

```
x <- dfnorm(c(-1000:1000)/200, 0, 1)
plot(x, type="l")
```

```
x <- pfnorm(c(-1000:1000)/200, 0, 1)
plot(x, type="l")
```

```
qfnorm(c(0.025,0.975), 0, c(1,2))
```

```
x <- rfnorm(1000, 0, 1)
hist(x)
```

dgnorm

The generalized normal distribution

Description

Density, cumulative distribution, quantile functions and random number generation for the Generalised Normal distribution with the location μ , a scale and a shape parameters.

Usage

```
dgnorm(q, mu = 0, scale = 1, shape = 1, log = FALSE)
```

```
pgnorm(q, mu = 0, scale = 1, shape = 1, lower.tail = TRUE,
log.p = FALSE)
```

```
qgnorm(p, mu = 0, scale = 1, shape = 1, lower.tail = TRUE,
log.p = FALSE)
```

```
rgnorm(n, mu = 0, scale = 1, shape = 1)
```

Arguments

q	vector of quantiles
mu	location parameter
scale	scale parameter
shape	shape parameter
log, log.p	logical; if TRUE, probabilities p are given as $\log(p)$
lower.tail	logical; if TRUE (default), probabilities are $P[X \leq x]$, otherwise $P[X > x]$
p	vector of probabilities
n	number of observations

Details

A generalized normal random variable x with parameters location μ , scale $s > 0$ and shape $\beta > 0$ has density:

$$p(x) = \beta \exp(-(|x - \mu|/s)^\beta) / (2s\Gamma(1/\beta)).$$

The mean and variance of x are μ and $s^2\Gamma(3/\beta)/\Gamma(1/\beta)$, respectively.

The function are based on the functions from gnrm package of Maryclare Griffin (package has been abandoned since 2018).

The quantile and cumulative functions use uniform approximation for cases shape>100. This is needed, because otherwise it is not possible to calculate the values correctly due to $\text{scale}^\beta(\text{shape}) = \text{Inf}$ in R.

Author(s)

Maryclare Griffin and Ivan Svetunkov

Source

dgnorm, pgnorm, qgnorm and rgnorm are all parametrized as in Version 1 of the [Generalized Normal Distribution Wikipedia page](#), which uses the parametrization given by in Nadarajah (2005). The same distribution was described much earlier by Subbotin (1923) and named the exponential power distribution by Box and Tiao (1973).

References

- Box, G. E. P. and G. C. Tiao. "Bayesian inference in Statistical Analysis." Addison-Wesley Pub. Co., Reading, Mass (1973).
- Nadarajah, Saralees. "A generalized normal distribution." Journal of Applied Statistics 32.7 (2005): 685-694.
- Subbotin, M. T. "On the Law of Frequency of Error." Matematicheskii Sbornik 31.2 (1923): 206-301.

Examples

```
# Density function values for standard normal distribution
x <- dgnorm(seq(-1, 1, length.out = 100), 0, sqrt(2), 2)
plot(x, type="l")

#CDF of standard Laplace
x <- pgnorm(c(-100:100), 0, 1, 1)
plot(x, type="l")

# Quantiles of S distribution
qgnorm(c(0.025,0.975), 0, 1, 0.5)
```

```
# Random numbers from a distribution with shape=10000 (approximately uniform)
x <- rgnorm(1000, 0, 1, 1000)
hist(x)
```

dlaplace

Laplace Distribution

Description

Density, cumulative distribution, quantile functions and random number generation for the Laplace distribution with the location parameter μ and the scale parameter (which is equal to Mean Absolute Error, aka Mean Absolute Deviation).

Usage

```
dlaplace(q, mu = 0, scale = 1, log = FALSE)
```

```
plaplace(q, mu = 0, scale = 1)
```

```
qlaplace(p, mu = 0, scale = 1)
```

```
rlaplace(n = 1, mu = 0, scale = 1)
```

Arguments

q	vector of quantiles.
mu	vector of location parameters (means).
scale	vector of mean absolute errors.
log	if TRUE, then probabilities are returned in logarithms.
p	vector of probabilities.
n	number of observations. Should be a single number.

Details

When $\mu=0$ and $\text{scale}=1$, the Laplace distribution becomes standardized. The distribution has the following density function:

$$f(x) = 1/(2 \text{ scale}) \exp(-\text{abs}(x-\mu) / \text{scale})$$

Both `plaplace` and `qlaplace` are returned for the lower tail of the distribution.

Value

Depending on the function, various things are returned (usually either vector or scalar):

- `dlaplace` returns the density function value for the provided parameters.
- `plaplace` returns the value of the cumulative function for the provided parameters.
- `qlaplace` returns quantiles of the distribution. Depending on what was provided in `p`, `mu` and `scale`, this can be either a vector or a matrix, or an array.
- `rlaplace` returns a vector of random variables generated from the Laplace distribution. Depending on what was provided in `mu` and `scale`, this can be either a vector or a matrix or an array.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Wikipedia page on Laplace distribution: https://en.wikipedia.org/wiki/Laplace_distribution.

Examples

```
x <- dlaplace(c(-100:100)/10, 0, 1)
plot(x, type="l")
```

```
x <- plaplace(c(-100:100)/10, 0, 1)
plot(x, type="l")
```

```
qlaplace(c(0.025,0.975), 0, c(1,2))
```

```
x <- rlaplace(1000, 0, 1)
hist(x)
```

dlogitnorm

Logit Normal Distribution

Description

Density, cumulative distribution, quantile functions and random number generation for the distribution that becomes normal after the Logit transformation.

Usage

```
dlogitnorm(q, mu = 0, sigma = 1, log = FALSE)
```

```
plogitnorm(q, mu = 0, sigma = 1)
```

```
qlogitnorm(p, mu = 0, sigma = 1)
```

```
rlogitnorm(n = 1, mu = 0, sigma = 1)
```

Arguments

q	vector of quantiles.
mu	vector of location parameters (means).
sigma	vector of scale parameters.
log	if TRUE, then probabilities are returned in logarithms.
p	vector of probabilities.
n	number of observations. Should be a single number.

Details

The distribution has the following density function:

$$f(y) = 1/(\sqrt{2\pi} y (1-y)) \exp(-(\text{logit}(y) - \mu)^2 / (2 \sigma^2))$$

where y is in $(0, 1)$ and $\text{logit}(y) = \log(y/(1-y))$.

Both `plogitnorm` and `qlogitnorm` are returned for the lower tail of the distribution.

All the functions are defined for the values between 0 and 1.

Value

Depending on the function, various things are returned (usually either vector or scalar):

- `dlogitnorm` returns the density function value for the provided parameters.
- `plogitnorm` returns the value of the cumulative function for the provided parameters.
- `qlogitnorm` returns quantiles of the distribution. Depending on what was provided in `p`, `mu` and `sigma`, this can be either a vector or a matrix, or an array.
- `rlogitnorm` returns a vector of random variables generated from the logitnorm distribution. Depending on what was provided in `mu` and `sigma`, this can be either a vector or a matrix or an array.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Mead, R. (1965). A Generalised Logit-Normal Distribution. *Biometrics*, 21 (3), 721–732. doi: 10.2307/2528553

Examples

```
x <- dlogitnorm(c(-1000:1000)/200, 0, 1)
plot(c(-1000:1000)/200, x, type="l")

x <- plogitnorm(c(-1000:1000)/200, 0, 1)
plot(c(-1000:1000)/200, x, type="l")

qlogitnorm(c(0.025,0.975), 0, c(1,2))

x <- rlogitnorm(1000, 0, 1)
hist(x)
```

drectnorm	<i>Rectified Normal Distribution</i>
-----------	--------------------------------------

Description

Density, cumulative distribution, quantile functions and random number generation for the Rectified Normal distribution.

Usage

```
drectnorm(q, mu = 0, sigma = 1, log = FALSE)
prectnorm(q, mu = 0, sigma = 1)
qrectnorm(p, mu = 0, sigma = 1)
rrectnorm(n = 1, mu = 0, sigma = 1)
```

Arguments

q	vector of quantiles.
mu	vector of location parameters (means).
sigma	vector of scale parameters.
log	if TRUE, then probabilities are returned in logarithms.
p	vector of probabilities.
n	number of observations. Should be a single number.

Details

If $x \sim N(\mu, \sigma^2)$ then $y = \max(0, x)$ follows Rectified Normal distribution: $y \sim \text{RectN}(\mu, \sigma^2)$, which can be written as:

$$f_y = 1(x \leq 0) F_x(\mu, \sigma) + 1(x > 0) f_x(x, \mu, \sigma),$$

where F_x is the cumulative distribution function and f_x is the probability density function of normal distribution.

Both `prectnorm` and `qrectnorm` are returned for the lower tail of the distribution.

All the functions are defined for non-negative values only.

Value

Depending on the function, various things are returned (usually either vector or scalar):

- `drectnorm` returns the density function value for the provided parameters.
- `prectnorm` returns the value of the cumulative function for the provided parameters.
- `qrectnorm` returns quantiles of the distribution. Depending on what was provided in `p`, `mu` and `sigma`, this can be either a vector or a matrix, or an array.
- `rrectnorm` returns a vector of random variables generated from the RectN distribution. Depending on what was provided in `mu` and `sigma`, this can be either a vector or a matrix or an array.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Examples

```
x <- drectnorm(c(-1000:1000)/200, 0, 1)
plot(c(-1000:1000)/200, x, type="l")

x <- prectnorm(c(-1000:1000)/200, 0, 1)
plot(c(-1000:1000)/200, x, type="l")

qrectnorm(c(0.025,0.975), 0, c(1,2))

x <- rrectnorm(1000, 0, 1)
hist(x)
```

Description

Density, cumulative distribution, quantile functions and random number generation for the S distribution with the location parameter `mu` and a scaling parameter `scale`.

Usage

```
ds(q, mu = 0, scale = 1, log = FALSE)
```

```
ps(q, mu = 0, scale = 1)
```

```
qs(p, mu = 0, scale = 1)
```

```
rs(n = 1, mu = 0, scale = 1)
```

Arguments

q	vector of quantiles.
mu	vector of location parameters (means).
scale	vector of scaling parameter (which are equal to ham/2).
log	if TRUE, then probabilities are returned in logarithms.
p	vector of probabilities.
n	number of observations. Should be a single number.

Details

When mu=0 and ham=2, the S distribution becomes standardized with scale=1 (this is because scale=ham/2). The distribution has the following density function:

$$f(x) = 1/(4 \text{ scale}^2) \exp(-\sqrt{\text{abs}(x-\text{mu})} / \text{scale})$$

The S distribution has fat tails and large excess.

Both ps and qs are returned for the lower tail of the distribution.

Value

Depending on the function, various things are returned (usually either vector or scalar):

- ds returns the density function value for the provided parameters.
- ps returns the value of the cumulative function for the provided parameters.
- qs returns quantiles of the distribution. Depending on what was provided in p, mu and scale, this can be either a vector or a matrix, or an array.
- rs returns a vector of random variables generated from the S distribution. Depending on what was provided in mu and scale, this can be either a vector or a matrix or an array.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Examples

```
x <- ds(c(-1000:1000)/10, 0, 1)
plot(x, type="l")
```

```
x <- ps(c(-1000:1000)/10, 0, 1)
plot(x, type="l")
```

```
qs(c(0.025,0.975), 0, 1)
```

```
x <- rs(1000, 0, 1)
hist(x)
```

dtplnorm

Three Parameter Log Normal Distribution

Description

Density, cumulative distribution, quantile functions and random number generation for the 3 parameter log normal distribution with the location parameter μ , scale σ (which corresponds to standard deviation in normal distribution) and shifting parameter shift .

Usage

```
dtplnorm(q, mu = 0, sigma = 1, shift = 0, log = FALSE)
```

```
ptplnorm(q, mu = 0, sigma = 1, shift = 0)
```

```
qtplnorm(p, mu = 0, sigma = 1, shift = 0)
```

```
rtplnorm(n = 1, mu = 0, sigma = 1, shift = 0)
```

Arguments

<code>q</code>	vector of quantiles.
<code>mu</code>	vector of location parameters (means).
<code>sigma</code>	vector of scale parameters.
<code>shift</code>	vector of shift parameters.
<code>log</code>	if TRUE, then probabilities are returned in logarithms.
<code>p</code>	vector of probabilities.
<code>n</code>	number of observations. Should be a single number.

Details

The distribution has the following density function:

$$f(x) = 1/(x-a) \cdot 1/\sqrt{2 \pi} \exp(-(\log(x-a)-\mu)^2 / (2 \sigma^2))$$

Both ptplnorm and qtplnorm are returned for the lower tail of the distribution.

The function is based on the lnorm functions from stats package, introducing the shift parameter.

Value

Depending on the function, various things are returned (usually either vector or scalar):

- dtplnorm returns the density function value for the provided parameters.
- ptplnorm returns the value of the cumulative function for the provided parameters.
- qtplnorm returns quantiles of the distribution. Depending on what was provided in p, mu and sigma, this can be either a vector or a matrix, or an array.
- rtplnorm returns a vector of random variables generated from the tplnorm distribution. Depending on what was provided in mu and sigma, this can be either a vector or a matrix or an array.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Sangal, B. P., & Biswas, A. K. (1970). The 3-Parameter Distribution Applications in Hydrology. *Water Resources Research*, 6(2), 505–515. doi:10.1029/WR006i002p00505

Examples

```
x <- dtplnorm(c(-1000:1000)/200, 0, 1, 1)
plot(c(-1000:1000)/200, x, type="l")
```

```
x <- ptplnorm(c(-1000:1000)/200, 0, 1, 1)
plot(c(-1000:1000)/200, x, type="l")
```

```
qtplnorm(c(0.025,0.975), 0, c(1,2), 1)
```

```
x <- rtplnorm(1000, 0, 1, 1)
hist(x)
```

`errorType`*Functions that extracts type of error from the model*

Description

This function allows extracting error type from any model.

Usage

```
errorType(object, ...)
```

Arguments

<code>object</code>	Model estimated using one of the functions of smooth package.
<code>...</code>	Currently nothing is accepted via ellipsis.

Details

`errorType` extracts the type of error from the model (either additive or multiplicative).

Value

Either "A" for additive error or "M" for multiplicative. All the other functions return strings of character.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Examples

```
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
ourModel <- alm(y~x1+x2,as.data.frame(xreg))

errorType(ourModel)
```

`extractScale`*Functions to extract scale and standard error from a model*

Description

Functions extract scale and the standard error of the residuals. Mainly needed for the work with the model estimated via [sm](#).

Usage

```
extractScale(object, ...)  
  
## Default S3 method:  
extractScale(object, ...)  
  
## S3 method for class 'greybox'  
extractScale(object, ...)  
  
extractSigma(object, ...)  
  
## Default S3 method:  
extractSigma(object, ...)  
  
## S3 method for class 'greybox'  
extractSigma(object, ...)
```

Arguments

<code>object</code>	The model estimated using <code>lm</code> / <code>alm</code> / etc.
<code>...</code>	Other parameters (currently nothing).

Details

In case of a simpler model, the functions will return the scalar using `sigma()` method. If the scale model was estimated, `extractScale()` and `extractSigma()` will return the conditional scale and the conditional standard error of the residuals respectively.

Value

One of the two is returned, depending on the type of estimated model:

- Scalar from `sigma()` method if the variance is assumed to be constant.
- Vector of values if the scale model was estimated

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also[sm](#)**Examples**

```
# Generate the data
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+sqrt(exp(0.8+0.2*xreg[,1]))*rnorm(100,0,1),
             xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")

# Estimate the location and scale model
ourModel <- alm(y~., xreg, scale=~x1+x2)

# Extract scale
extractScale(ourModel)
# Extract standard error
extractSigma(ourModel)
```

graphmaker

Linear graph construction function

Description

The function makes a standard linear graph using the provided actuals and forecasts.

Usage

```
graphmaker(actuals, forecast, fitted = NULL, lower = NULL, upper = NULL,
           level = NULL, legend = TRUE, cumulative = FALSE, vline = TRUE,
           parReset = TRUE, ...)
```

Arguments

actuals	The vector of actual values
forecast	The vector of forecasts. Should be ts object that starts at the end of fitted values.
fitted	The vector of fitted values.
lower	The vector of lower bound values of a prediction interval. Should be ts object that start at the end of fitted values.
upper	The vector of upper bound values of a prediction interval. Should be ts object that start at the end of fitted values.
level	The width of the prediction interval.
legend	If TRUE, the legend is drawn.
cumulative	If TRUE, then the forecast is treated as cumulative and value per period is plotted.

vline	Whether to draw the vertical line, splitting the in-sample and the holdout sample.
parReset	Whether to reset par() after plotting things or not. If FALSE then you can add elements to the plot (e.g. additional lines).
...	Other parameters passed to plot() function.

Details

Function uses the provided data to construct a linear graph. It is strongly advised to use ts objects to define the start of each of the vectors. Otherwise the data may be plotted incorrectly.

Value

Function does not return anything.

Author(s)

Ivan Svetunkov

See Also

[ts](#)

Examples

```
xreg <- cbind(y=rnorm(100,100,10),x=rnorm(100,10,10))
almModel <- alm(y~x, xreg, subset=c(1:90))
values <- predict(almModel, newdata=xreg[-c(1:90),], interval="prediction")

graphmaker(xreg[,1],values$mean,fitted(values))
graphmaker(xreg[,1],values$mean,fitted(values),legend=FALSE)
graphmaker(xreg[,1],values$mean,fitted(values),legend=FALSE,lower=values$lower,upper=values$upper)

# Produce the necessary ts objects from an arbitrary vectors
actuals <- ts(c(1:10), start=c(2000,1), frequency=4)
forecast <- ts(c(11:15),start=end(actuals)[1]+end(actuals)[2]*deltat(actuals),
              frequency=frequency(actuals))
graphmaker(actuals,forecast)

# This should work as well
graphmaker(c(1:10),c(11:15))

# This way you can add additional elements to the plot
graphmaker(c(1:10),c(11:15), parReset=FALSE)
points(c(1:15))
# But don't forget to do dev.off() in order to reset the plotting area afterwards
```

greybox

*Grey box***Description**

Toolbox for working with univariate models for purposes of analysis and forecasting

Details

Package: greybox
 Type: Package
 Date: 2018-02-13 - Inf
 License: GPL-2

The following functions are included in the package:

- [AICc](#) and [BICc](#) - AIC / BIC corrected for the sample size.
- [pointLik](#) - point likelihood of the function.
- [pAIC](#), [pAICc](#), [pBIC](#), [pBICc](#) - point versions of respective information criteria.
- [determination](#) - Coefficients of determination between different exogenous variables.
- [temporaldummy](#) - Matrix with seasonal dummy variables.
- [outlierdummy](#) - Matrix with dummies for outliers.
- [alm](#) - Advanced Linear Model - regression, estimated using likelihood with specified distribution (e.g. Laplace or Chi-Squared).
- [sm](#) - Scale Model - Regression model for scale of distribution (e.g. for Variance of Normal distribution). Requires an `lm()` or `alm()` model.
- [stepwise](#) - Stepwise based on information criteria and partial correlations. Efficient and fast.
- [xregExpander](#) - Function that expands the provided data into the data with lags and leads.
- [xregTransformer](#) - Function produces mathematical transformations of the variables, such as taking logarithms, square roots etc.
- [xregMultiplier](#) - Function produces cross-products of the matrix of the provided variables.
- [lmCombine](#) - Function combines lm models from the estimated based on information criteria weights.
- [lmDynamic](#) - Dynamic regression based on point AIC.
- [ro](#) - Rolling origin evaluation.
- [qlaplace](#), [dlaplace](#), [plaplace](#), [rlaplace](#) - Laplace distribution and the respective functions.
- [qalaplace](#), [dalaplace](#), [palaplace](#), [ralaplace](#) - Asymmetric Laplace distribution and the respective functions.
- [qfnorm](#), [dfnorm](#), [pfnorm](#), [rfnorm](#) - Folded normal distribution and the respective functions.

- [qs](#), [ds](#), [ps](#), [rs](#) - S distribution and the respective functions.
- [qtplnorm](#), [dtplnorm](#), [ptplnorm](#), [rtplnorm](#) - Three parameter log normal distribution and the respective functions.
- [qbcnorm](#), [dbcnorm](#), [pbcnorm](#), [rbcnorm](#) - Box-Cox normal distribution and the respective functions.
- [qtplnorm](#), [dtplnorm](#), [ptplnorm](#), [rtplnorm](#) - Three parameter log normal distribution and the respective functions.
- [spread](#) - function that produces scatterplots / boxplots / tableplots, depending on the types of variables.
- [assoc](#) - function that calculates measures of association, depending on the types of variables.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Maintainer: Ivan Svetunkov

See Also

[stepwise](#), [lmCombine](#)

Examples

```
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")

stepwise(xreg)
```

Description

hm function estimates half moment from some predefined constant C. ham estimates half absolute moment. Finally, asymmetry function returns asymmetry coefficient, while extremity returns the coefficient of excess, both based on hm.

Usage

```
hm(x, C = mean(x, na.rm = TRUE), ...)  
ham(x, C = mean(x, na.rm = TRUE), ...)  
asymmetry(x, C = mean(x, na.rm = TRUE), ...)  
extremity(x, C = mean(x, na.rm = TRUE), ...)
```

Arguments

x	A variable based on which HM is estimated.
C	Centring parameter.
...	Other parameters passed to mean function.

Details

NA values of x are excluded on the first step of calculation.

Value

A complex variable is returned for hm function and real values are returned for asymmetry and ham.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Examples

```
x <- rnorm(100,0,1)  
hm(x)  
ham(x)  
asymmetry(x)
```

implant

Implant the scale model in the location model

Description

The function implants the scale model into the location model. It currently works with [alm](#) / [adam](#) and [sm\(\)](#) method.

Usage

```
implant(location, scale, ...)
```


Arguments

location	Model estimated using either <code>alm</code> or <code>adam</code> .
scale	The scale model, estimate with <code>sm</code> method.
...	Currently nothing. Implemented for flexibility.

Details

The function is needed in order to treat the scale of model correctly in the methods like `forecast()`.

Value

The model of the same class as the location model, but with scale from the estimated model via `sm()`. This is needed to produce appropriate forecasts in case of scale model and to take into account the correct number of estimated parameters.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[alm](#), [adam](#), [sm](#)

Examples

```
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+sqrt(exp(0.8+0.2*xreg[,1]))*rnorm(100,0,1),
             xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")

# Estimate the location model
ourModel <- alm(y~.,xreg)
# Estimate the scale model
ourScale <- sm(ourModel,formula=~x1+x2)
# Implant scale into location
ourModel <- implant(ourModel, ourScale)
```

is.greybox

Greybox classes checkers

Description

Functions to check if an object is of the specified class

Usage

```
is.greybox(x)
is.alm(x)
is.occurrence(x)
is.greyboxC(x)
is.greyboxD(x)
is.rollingOrigin(x)
is.rmc(x)
is.scale(x)
```

Arguments

x The object to check.

Details

The list of functions includes:

- `is.greybox()` tests if the object was produced by a greybox function (e.g. [alm](#) / [stepwise](#) / [lmCombine](#) / [lmDynamic](#));
- `is.alm()` tests if the object was produced by `alm()` function;
- `is.occurrence()` tests if an occurrence part of the model was produced;
- `is.greyboxC()` tests if the object was produced by `lmCombine()` function;
- `is.greyboxD()` tests if the object was produced by `lmDynamic()` function;
- `is.rmc()` tests if the object was produced by `rmc()` function;
- `is.rollingOrigin()` tests if the object was produced by `ro()` function;
- `is.scale()` tests if the object is of the class "scale" (produced by [alm](#) or [sm](#) in case of heteroscedastic model);

Value

TRUE if this is the specified class and FALSE otherwise.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Examples

```
xreg <- cbind(rlaplace(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rlaplace(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
```

```
ourModel <- alm(y~x1+x2, xreg, distribution="dnorm")
```

```
is.alm(ourModel)
is.greybox(ourModel)
is.greyboxC(ourModel)
is.greyboxD(ourModel)
```

 lmCombine

Combine regressions based on information criteria

Description

Function combines parameters of linear regressions of the first variable on all the other provided data.

Usage

```
lmCombine(data, ic = c("AICc", "AIC", "BIC", "BICc"), bruteforce = FALSE,
  silent = TRUE, distribution = c("dnorm", "dlaplace", "ds", "dgnorm",
  "dlogis", "dt", "dalaplace", "dlnorm", "dllaplace", "dls", "dlgnorm",
  "dbcnorm", "dfnorm", "dinvgauss", "dgamma", "dpois", "dnbinom", "dlogitnorm",
  "plogis", "pnorm"), parallel = FALSE, ...)
```

Arguments

data	Data frame containing dependent variable in the first column and the others in the rest.
ic	Information criterion to use.
bruteforce	If TRUE, then all the possible models are generated and combined. Otherwise the best model is found and then models around that one are produced and then combined.
silent	If FALSE, then nothing is silent, everything is printed out. TRUE means that nothing is produced.
distribution	Distribution to pass to <code>alm()</code> . See alm for details.
parallel	If TRUE, then the model fitting is done in parallel. WARNING! Packages <code>foreach</code> and either <code>doMC</code> (Linux and Mac only) or <code>doParallel</code> are needed in order to run the function in parallel.
...	Other parameters passed to <code>alm()</code> .

Details

The algorithm uses `alm()` to fit different models and then combines the models based on the selected IC. The parameters are combined so that if they are not present in some of models, it is assumed that they are equal to zero. Thus, there is a shrinkage effect in the combination.

Some details and examples of application are also given in the vignette "Greybox": `vignette("greybox", "greybox")`

Value

Function returns `model` - the final model of the class "greyboxC". The list of variables:

- `coefficients` - combined parameters of the model,
- `vcov` - combined covariance matrix of the model,
- `fitted` - the fitted values,
- `residuals` - residual of the model,
- `distribution` - distribution used in the estimation,
- `logLik` - combined log-likelihood of the model,
- `IC` - the values of the combined information criterion,
- `ICType` - the type of information criterion used,
- `df.residual` - number of degrees of freedom of the residuals of the combined model,
- `df` - number of degrees of freedom of the combined model,
- `importance` - importance of the parameters,
- `combination` - the table, indicating which variables were used in every model construction and what were the weights for each model,
- `timeElapsed` - the time elapsed for the estimation of the model.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Burnham Kenneth P. and Anderson David R. (2002). Model Selection and Multimodel Inference. A Practical Information-Theoretic Approach. Springer-Verlag New York. DOI: [10.1007/b97636](<http://dx.doi.org/10.1007/b97636>).
- McQuarrie, A. D. (1999). A small-sample correction for the Schwarz SIC model selection criterion. *Statistics & Probability Letters*, 44(1), 79–86. [10.1016/S0167-7152(98)00294-6]([https://doi.org/10.1016/S0167-7152\(98\)00294-6](https://doi.org/10.1016/S0167-7152(98)00294-6)).

See Also

[step](#), [xregExpander](#), [stepwise](#)

Examples

```

### Simple example
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
inSample <- xreg[1:80,]
outSample <- xreg[-c(1:80),]
# Combine all the possible models
ourModel <- lmCombine(inSample,bruteforce=TRUE)
predict(ourModel,outSample)
plot(predict(ourModel,outSample))

### Fat regression example
xreg <- matrix(rnorm(5000,10,3),50,100)
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(50,0,3),xreg,rnorm(50,300,10))
colnames(xreg) <- c("y",paste0("x",c(1:100)), "Noise")
inSample <- xreg[1:40,]
outSample <- xreg[-c(1:40),]
# Combine only the models close to the optimal
ourModel <- lmCombine(inSample, ic="BICc",bruteforce=FALSE)
summary(ourModel)
plot(predict(ourModel, outSample))

# Combine in parallel - should increase speed in case of big data
## Not run: ourModel <- lmCombine(inSample, ic="BICc", bruteforce=TRUE, parallel=TRUE)
summary(ourModel)
plot(predict(ourModel, outSample))
## End(Not run)

```

lmDynamic

Combine regressions based on point information criteria

Description

Function combines parameters of linear regressions of the first variable on all the other provided data using pAIC weights

Usage

```

lmDynamic(data, ic = c("AICc", "AIC", "BIC", "BICc"), bruteforce = FALSE,
  silent = TRUE, distribution = c("dnorm", "dlaplace", "ds", "dgnorm",
  "dlogis", "dt", "dalaplace", "dlnorm", "dllaplace", "dls", "dlgnorm",
  "dbcnorm", "dfnorm", "dinvgauss", "dgamma", "dpois", "dnbinom", "dlogitnorm",
  "plogis", "pnorm"), parallel = FALSE, ...)

```

Arguments

<code>data</code>	Data frame containing dependent variable in the first column and the others in the rest.
<code>ic</code>	Information criterion to use.
<code>bruteforce</code>	If TRUE, then all the possible models are generated and combined. Otherwise the best model is found and then models around that one are produced and then combined.
<code>silent</code>	If FALSE, then nothing is silent, everything is printed out. TRUE means that nothing is produced.
<code>distribution</code>	Distribution to pass to <code>alm()</code> . See alm for details.
<code>parallel</code>	If TRUE, then the model fitting is done in parallel. WARNING! Packages <code>foreach</code> and either <code>doMC</code> (Linux and Mac only) or <code>doParallel</code> are needed in order to run the function in parallel.
<code>...</code>	Other parameters passed to <code>alm()</code> .

Details

The algorithm uses `alm()` to fit different models and then combines the models based on the selected point IC. This is a dynamic counterpart of [lmCombine](#) function.

Some details and examples of application are also given in the vignette "Greybox": `vignette("greybox", "greybox")`

Value

Function returns `model` - the final model of the class "greyboxD", which includes time varying parameters and dynamic importance of each variable. The list of variables:

- `coefficients` - the mean (over time) parameters of the model,
- `vcov` - the combined covariance matrix of the model,
- `fitted` - the fitted values,
- `residuals` - the residuals of the model,
- `distribution` - the distribution used in the estimation,
- `logLik` - the mean (over time) log-likelihood of the model,
- `IC` - dynamic values of the information criterion (pIC),
- `ICType` - the type of information criterion used,
- `df.residual` - mean number of degrees of freedom of the residuals of the model,
- `df` - mean number of degrees of freedom of the model,
- `importance` - dynamic importance of the parameters,
- `call` - call used in the function,
- `rank` - rank of the combined model,
- `data` - the data used in the model,
- `mu` - the location value of the distribution,
- `scale` - the scale parameter if `alm()` was used,

- coefficientsDynamic - table with parameters of the model, varying over the time,
- df.residualDynamic - dynamic df.residual,
- dfDynamic - dynamic df,
- weights - the dynamic weights for each model under consideration,
- timeElapsed - the time elapsed for the estimation of the model.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Burnham Kenneth P. and Anderson David R. (2002). Model Selection and Multimodel Inference. A Practical Information-Theoretic Approach. Springer-Verlag New York. DOI: [10.1007/b97636](http://dx.doi.org/10.1007/b97636).
- McQuarrie, A. D. (1999). A small-sample correction for the Schwarz SIC model selection criterion. Statistics & Probability Letters, 44(1), 79–86. [10.1016/S0167-7152(98)00294-6](https://doi.org/10.1016/S0167-7152(98)00294-6).

See Also

[stepwise](#), [lmCombine](#)

Examples

```
### Simple example
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
inSample <- xreg[1:80,]
outSample <- xreg[-c(1:80),]
# Combine all the possible models
ourModel <- lmDynamic(inSample,bruteforce=TRUE)
predict(ourModel,outSample)
plot(predict(ourModel,outSample))
```

Description

Function calculates multiple correlation between y and x, constructing a linear regression model

Usage

```
mcor(x, y, use = c("na.or.complete", "complete.obs", "everything",  
"all.obs"))
```

Arguments

x	Either data.frame or a matrix
y	The numerical variable.
use	What observations to use. See cor function for details. The only option that is not available here is "pairwise.complete.obs".

Details

This is based on the linear regression model with the set of variables in x. The returned value is just a coefficient of multiple correlation from regression, the F-statistics of the model (thus testing the null hypothesis that all the parameters are equal to zero), the associated p-value and the degrees of freedom.

See details in the vignette "Marketing analytics with greybox": `vignette("maUsingGreybox", "greybox")`

Value

The following list of values is returned:

- valueThe value of the coefficient;
- statisticThe value of F-statistics associated with the parameter;
- p.valueThe p-value of F-statistics associated with the parameter;
- df.residualThe number of degrees of freedom for the residuals;
- dfThe number of degrees of freedom for the data.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[table](#), [tableplot](#), [spread](#), [cramer](#), [association](#)

Examples

```
mcor(mtcars$am, mtcars$mpg)
```


Description

Functions allow to calculate different types of errors for point and interval predictions:

1. ME - Mean Error,
2. MAE - Mean Absolute Error,
3. MSE - Mean Squared Error,
4. MRE - Mean Root Error (Kourentzes, 2014),
5. MIS - Mean Interval Score (Gneiting & Raftery, 2007),
6. MPE - Mean Percentage Error,
7. MAPE - Mean Absolute Percentage Error (See Svetunkov, 2017 for the critique),
8. MASE - Mean Absolute Scaled Error (Hyndman & Koehler, 2006),
9. RMSSE - Root Mean Squared Scaled Error (used in M5 Competition),
10. rMAE - Relative Mean Absolute Error (Davydenko & Fildes, 2013),
11. rRMSE - Relative Root Mean Squared Error,
12. rAME - Relative Absolute Mean Error,
13. rMIS - Relative Mean Interval Score,
14. sMSE - Scaled Mean Squared Error (Petropoulos & Kourentzes, 2015),
15. sPIS - Scaled Periods-In-Stock (Wallstrom & Segerstedt, 2010),
16. sCE - Scaled Cumulative Error,
17. sMIS - Scaled Mean Interval Score,
18. GMRAE - Geometric Mean Relative Absolute Error.

Usage

```
ME(holdout, forecast, na.rm = TRUE)
```

```
MAE(holdout, forecast, na.rm = TRUE)
```

```
MSE(holdout, forecast, na.rm = TRUE)
```

```
MRE(holdout, forecast, na.rm = TRUE)
```

```
MIS(holdout, lower, upper, level = 0.95, na.rm = TRUE)
```

```
MPE(holdout, forecast, na.rm = TRUE)
```

```
MAPE(holdout, forecast, na.rm = TRUE)
```

```

MASE(holdout, forecast, scale, na.rm = TRUE)
RMSSE(holdout, forecast, scale, na.rm = TRUE)
rMAE(holdout, forecast, benchmark, na.rm = TRUE)
rRMSE(holdout, forecast, benchmark, na.rm = TRUE)
rAME(holdout, forecast, benchmark, na.rm = TRUE)
rMIS(holdout, lower, upper, benchmarkLower, benchmarkUpper, level = 0.95,
     na.rm = TRUE)
sMSE(holdout, forecast, scale, na.rm = TRUE)
sPIS(holdout, forecast, scale, na.rm = TRUE)
sCE(holdout, forecast, scale, na.rm = TRUE)
sMIS(holdout, lower, upper, scale, level = 0.95, na.rm = TRUE)
GMRAE(holdout, forecast, benchmark, na.rm = TRUE)

```

Arguments

holdout	The vector or matrix of holdout values.
forecast	The vector or matrix of forecasts values.
na.rm	Logical, defining whether to remove the NAs from the provided data or not.
lower	The lower bound of the prediction interval.
upper	The upper bound of the prediction interval.
level	The confidence level of the constructed interval.
scale	The value that should be used in the denominator of MASE. Can be anything but advised values are: mean absolute deviation of in-sample one step ahead Naive error or mean absolute value of the in-sample actuals.
benchmark	The vector or matrix of the forecasts of the benchmark model.
benchmarkLower	The lower bound of the prediction interval of the benchmark model.
benchmarkUpper	The upper bound of the prediction interval of the benchmark model.

Details

In case of sMSE, scale needs to be a squared value. Typical one – squared mean value of in-sample actuals.

If all the measures are needed, then [measures](#) function can help.

There are several other measures, see details of [pinball](#) and [hm](#).

Value

All the functions return the scalar value.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Kourentzes N. (2014). The Bias Coefficient: a new metric for forecast bias <https://kourentzes.com/forecasting/2014/12/17/the-bias-coefficient-a-new-metric-for-forecast-bias/>
- Svetunkov, I. (2017). Naughty APEs and the quest for the holy grail. <https://forecasting.svetunkov.ru/en/2017/07/29/naughty-apes-and-the-quest-for-the-holy-grail/>
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See Also

[pinball](#), [hm](#), [measures](#)

Examples

```
y <- rnorm(100,10,2)
testForecast <- rep(mean(y[1:90]),10)

MAE(y[91:100],testForecast)
MSE(y[91:100],testForecast)

MPE(y[91:100],testForecast)
MAPE(y[91:100],testForecast)

# Measures from Petropoulos & Kourentzes (2015)
MASE(y[91:100],testForecast,mean(abs(y[1:90])))
```

```

sMSE(y[91:100],testForecast,mean(abs(y[1:90]))^2)
sPIS(y[91:100],testForecast,mean(abs(y[1:90])))
sCE(y[91:100],testForecast,mean(abs(y[1:90])))

# Original MASE from Hyndman & Koehler (2006)
MASE(y[91:100],testForecast,mean(abs(diff(y[1:90])))

testForecast2 <- rep(y[91],10)
# Relative measures, from and inspired by Davydenko & Fildes (2013)
rMAE(y[91:100],testForecast2,testForecast)
rRMSE(y[91:100],testForecast2,testForecast)
rAME(y[91:100],testForecast2,testForecast)
GMRAE(y[91:100],testForecast2,testForecast)

#### Measures for the prediction intervals
# An example with mtcars data
ourModel <- alm(mpg~., mtcars[1:30,], distribution="dnorm")
ourBenchmark <- alm(mpg~1, mtcars[1:30,], distribution="dnorm")

# Produce predictions with the interval
ourForecast <- predict(ourModel, mtcars[-c(1:30),], interval="p")
ourBenchmarkForecast <- predict(ourBenchmark, mtcars[-c(1:30),], interval="p")

MIS(mtcars$mpg[-c(1:30)],ourForecast$lower,ourForecast$upper,0.95)
sMIS(mtcars$mpg[-c(1:30)],ourForecast$lower,ourForecast$upper,mean(mtcars$mpg[1:30]),0.95)
rMIS(mtcars$mpg[-c(1:30)],ourForecast$lower,ourForecast$upper,
      ourBenchmarkForecast$lower,ourBenchmarkForecast$upper,0.95)

### Also, see pinball function for other measures for the intervals

```

measures

Error measures for the provided forecasts

Description

Function calculates several error measures using the provided forecasts and the data for the holdout sample.

Usage

```
measures(holdout, forecast, actual, digits = NULL, benchmark = c("naive",
  "mean"))
```

Arguments

holdout	The vector of the holdout values.
forecast	The vector of forecasts produced by a model.
actual	The vector of actual in-sample values.

digits	Number of digits of the output. If NULL then no rounding is done.
benchmark	The character variable, defining what to use as benchmark for relative measures. Can be either "naive" or "mean" (arithmetic mean of the whole series. The latter can be useful when dealing with intermittent data.

Value

The functions returns the named vector of errors:

- ME,
- MAE,
- MSE
- MPE,
- MAPE,
- MASE,
- sMAE,
- RMSSE,
- sMSE,
- sCE,
- rMAE,
- rRMSE,
- rAME,
- asymmetry,
- sPIS.

For the details on these errors, see [Errors](#).

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

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Examples

```
y <- rnorm(100,10,2)
ourForecast <- rep(mean(y[1:90]),10)

measures(y[91:100],ourForecast,y[1:90],digits=5)
```

nparam

Number of parameters and number of variates in the model

Description

nparam() returns the number of estimated parameters in the model, while nvariate() returns number of variates for the response variable.

Usage

```
nparam(object, ...)
nvariate(object, ...)
```

Arguments

object	Time series model.
...	Some other parameters passed to the method.

Details

nparam() is a very basic and a simple function which does what it says: extracts number of estimated parameters in the model. nvariate() returns number of variates (dimensions, columns) for the response variable (1 for the univariate regression).

Value

Both functions return numeric values.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[nobs](#), [logLik](#)

Examples

```
### Simple example
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
ourModel <- lm(y~.,data=as.data.frame(xreg))

nparam(ourModel)
nvariate(ourModel)
```

outlierdummy

Outlier detection and matrix creation

Description

Function detects outliers and creates a matrix with dummy variables. Only point outliers are considered (no level shifts).

Usage

```
outlierdummy(object, ...)

## Default S3 method:
outlierdummy(object, level = 0.999, type = c("rstandard",
      "rstudent"), ...)

## S3 method for class 'alm'
outlierdummy(object, level = 0.999, type = c("rstandard",
      "rstudent"), ...)
```

Arguments

object	Model estimated using one of the functions of smooth package.
...	Other parameters. Not used yet.
level	Confidence level to use. Everything that is outside the constructed bounds based on that is flagged as outliers.
type	Type of residuals to use: either standardised or studentised.

Details

The detection is done based on the type of distribution used and confidence level specified by user.

Value

The class "outlierdummy", which contains the list:

- outliers - the matrix with the dummy variables, flagging outliers;
- statistic - the value of the statistic for the normalised variable;
- id - the ids of the outliers (which observations have them);
- level - the confidence level used in the process;
- type - the type of the residuals used.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[influence.measures](#)

Examples

```
# Generate the data with S distribution
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rs(100,0,3),xreg)
colnames(xreg) <- c("y","x1","x2")

# Fit the normal distribution model
ourModel <- alm(y~x1+x2, xreg, distribution="dnorm")

# Detect outliers
xregOutlierDummy <- outlierdummy(ourModel)
```

pAIC

Point AIC

Description

This function returns a vector of AIC values for the in-sample observations

Usage

```
pAIC(object, ...)
```

```
pAICc(object, ...)
```

```
pBIC(object, ...)
```

```
pBICc(object, ...)
```


Arguments

object Time series model.
 ... Some stuff.

Details

This is based on [pointLik](#) function. The formula for this is: $pAIC_t = 2 * k - 2 * T * l_t$, where k is the number of parameters, T is the number of observations and l_t is the point likelihood. This way we preserve the property that $AIC = \text{mean}(pAIC)$.

Value

The function returns the vector of point AIC values.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[pointLik](#)

Examples

```
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
ourModel <- alm(y~x1+x2,as.data.frame(xreg))

pAICValues <- pAIC(ourModel)

mean(pAICValues)
AIC(ourModel)
```

pcor

Partial correlations

Description

Function calculates partial correlations between the provided variables

Usage

```
pcor(x, y = NULL, use = c("na.or.complete", "complete.obs", "everything",
  "all.obs"), method = c("pearson", "spearman", "kendall"))
```

Arguments

x	Either data.frame or a matrix with numeric values.
y	The numerical variable.
use	What observations to use. See cor function for details. The only option that is not available here is "pairwise.complete.obs".
method	Which method to use for the calculation of the partial correlations. This can be either Pearson's, Spearman's or Kendall's coefficient. See cor for details.

Details

The calculation is done based on multiple linear regressions. The function calculates them for each pair of variables based on the residuals of linear models of those variables from the other variables in the dataset.

Value

The following list of values is returned:

- value - Matrix of the coefficients of partial correlations;
- p.value - The p-values for the parameters;
- method - The method used in the calculations.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[mcor](#), [cramer](#), [association](#)

Examples

```
pcor(mtcars)
```

pinball

Pinball function

Description

The function returns the value from the pinball function for the specified level and the type of loss

Usage

```
pinball(holdout, forecast, level, loss = 1, na.rm = TRUE)
```

Arguments

holdout	The vector or matrix of the holdout values.
forecast	The forecast of a distribution (e.g. quantile or expectile). It should be the same length as the holdout.
level	The level associated with the forecast (e.g. level of quantile).
loss	The type of loss to use. The number which corresponds to L1, L2 etc. L1 implies the loss for quantiles, while L2 is for the expectile.
na.rm	Logical, defining whether to remove the NAs from the provided data or not.

Value

The function returns the scalar value.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Examples

```
# An example with mtcars data
ourModel <- alm(mpg~., mtcars[1:30,], distribution="dnorm")

# Produce predictions with the interval
ourForecast <- predict(ourModel, mtcars[-c(1:30),], interval="p")

# Pinball with the L1 (quantile value)
pinball(mtcars$mpg[-c(1:30)],ourForecast$upper,level=0.975,loss=1)
pinball(mtcars$mpg[-c(1:30)],ourForecast$lower,level=0.025,loss=1)

# Pinball with the L2 (expectile value)
pinball(mtcars$mpg[-c(1:30)],ourForecast$upper,level=0.975,loss=2)
pinball(mtcars$mpg[-c(1:30)],ourForecast$lower,level=0.025,loss=2)
```

plot.greybox

Plots of the fit and residuals

Description

The function produces diagnostics plots for a greybox model

Usage

```
## S3 method for class 'greybox'
plot(x, which = c(1, 2, 4, 6), level = 0.95,
     legend = FALSE, ask = prod(par("mfcol")) < length(which) &&
     dev.interactive(), lowess = TRUE, ...)
```

Arguments

x	Estimated greybox model.
which	Which of the plots to produce. The possible options (see details for explanations): <ol style="list-style-type: none"> 1. Actuals vs Fitted values; 2. Standardised residuals vs Fitted; 3. Studentised residuals vs Fitted; 4. Absolute residuals vs Fitted; 5. Squared residuals vs Fitted; 6. Q-Q plot with the specified distribution; 7. Fitted over time; 8. Standardised residuals vs Time; 9. Studentised residuals vs Time; 10. ACF of the residuals; 11. PACF of the residuals; 12. Cook's distance over time with 0.5, 0.75 and 0.95 quantile lines from Fisher's distribution; 13. Absolute standardised residuals vs Fitted; 14. Squared standardised residuals vs Fitted; 15. ACF of the squared residuals; 16. PACF of the squared residuals.
level	Confidence level. Defines width of confidence interval. Used in plots (2), (3), (7), (8), (9), (10) and (11).
legend	If TRUE, then the legend is produced on plots (2), (3) and (7).
ask	Logical; if TRUE, the user is asked to press Enter before each plot.
lowess	Logical; if TRUE, LOWESS lines are drawn on scatterplots, see lowess .
...	The parameters passed to the plot functions. Recommended to use with separate plots.

Details

The list of produced plots includes:

1. Actuals vs Fitted values. Allows analysing, whether there are any issues in the fit. Does the variability of actuals increase with the increase of fitted values? Is the relation well captured? They grey line on the plot corresponds to the perfect fit of the model.
2. Standardised residuals vs Fitted. Plots the points and the confidence bounds (red lines) for the specified confidence level. Useful for the analysis of outliers;
3. Studentised residuals vs Fitted. This is similar to the previous plot, but with the residuals divided by the scales with the leave-one-out approach. Should be more sensitive to outliers;
4. Absolute residuals vs Fitted. Useful for the analysis of heteroscedasticity;
5. Squared residuals vs Fitted - similar to (3), but with squared values;

6. Q-Q plot with the specified distribution. Can be used in order to see if the residuals follow the assumed distribution. The type of distribution depends on the one used in the estimation (see [distribution](#) parameter in [alm](#));
7. Fitted over time. Plots actuals (black line), fitted values (purple line) and prediction interval (red lines) of width `level`, but only in the case, when there are some values lying outside of it. Can be used in order to make sure that the model did not miss any important events over time;
8. Standardised residuals vs Time. Useful if you want to see, if there is autocorrelation or if there is heteroscedasticity in time. This also shows, when the outliers happen;
9. Studentised residuals vs Time. Similar to previous, but with studentised residuals;
10. ACF of the residuals. Are the residuals autocorrelated? See [acf](#) for details;
11. PACF of the residuals. No, really, are they autocorrelated? See [pacf](#) for details;
12. Cook's distance over time. Shows influential observations. If a value is above 0.5, then this means that the observation influences the parameters of the model. This does not work well for non-normal distributions;
13. Absolute standardised residuals vs Fitted. Similar to the previous, but with absolute values. This is more relevant to the models where scale is calculated as an absolute value of something (e.g. Laplace);
14. Squared standardised residuals vs Fitted. This is an additional plot needed to diagnose heteroscedasticity in a model with varying scale. The variance on this plot will be constant if the adequate model for scale was constructed. This is more appropriate for normal and the related distributions.

Which of the plots to produce, is specified via the `which` parameter. The plots 2, 3, 7, 8 and 9 also use the parameters `level`, which specifies the confidence level for the intervals.

Value

The function produces the number of plots, specified in the parameter `which`.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[plot.lm](#), [rstandard](#), [rstudent](#)

Examples

```
xreg <- cbind(rlaplace(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rlaplace(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")

ourModel <- alm(y~x1+x2, xreg, distribution="dnorm")

par(mfcol=c(4,4))
```

```
plot(ourModel, c(1:14))
```

pointLik	<i>Point likelihood values</i>
----------	--------------------------------

Description

This function returns a vector of logarithms of likelihoods for each observation

Usage

```
pointLik(object, ...)
```

Arguments

object	Time series model.
...	Some stuff.

Details

Instead of taking the expected log-likelihood for the whole series, this function calculates the individual value for each separate observation. Note that these values are biased, so you would possibly need to take number of degrees of freedom into account in order to have an unbiased estimator.

This value is based on the general likelihood (not its concentrated version), so the sum of these values may slightly differ from the output of logLik.

Value

This function returns a vector.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[AIC](#), [BIC](#)

Examples

```
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
ourModel <- alm(y~x1+x2,as.data.frame(xreg))

pointLik(ourModel)
```

```
# Bias correction
pointLik(ourModel) - nparam(ourModel)

# Bias correction in AIC style
2*(nparam(ourModel)/nobs(ourModel) - pointLik(ourModel))

# BIC calculation based on pointLik
log(nobs(ourModel))*nparam(ourModel) - 2*sum(pointLik(ourModel))
```

polyprod

This function calculates parameters for the polynomials

Description

The function accepts two vectors with the parameters for the polynomials and returns the vector of parameters after their multiplication. This can be especially useful, when working with ARIMA models.

Usage

```
polyprod(x, y)
```

Arguments

x	The vector of parameters of the first polynomial.
y	The vector of parameters of the second polynomial.

Value

The function returns a matrix with one column with the parameters for the polynomial, starting from the 0-order.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[convolve](#)

Examples

```
## Not run: polyprod(c(1,-2,-1),c(1,0.5,0.3))
```

Description

The functions allow producing forecasts based on the provided model and newdata.

Usage

```
## S3 method for class 'alm'
predict(object, newdata = NULL, interval = c("none",
  "confidence", "prediction"), level = 0.95, side = c("both", "upper",
  "lower"), occurrence = NULL, ...)

## S3 method for class 'greybox'
predict(object, newdata = NULL, interval = c("none",
  "confidence", "prediction"), level = 0.95, side = c("both", "upper",
  "lower"), ...)

## S3 method for class 'scale'
predict(object, newdata = NULL, interval = c("none",
  "confidence", "prediction"), level = 0.95, side = c("both", "upper",
  "lower"), ...)

## S3 method for class 'greybox'
forecast(object, newdata = NULL, h = NULL, ...)

## S3 method for class 'alm'
forecast(object, newdata = NULL, h = NULL, ...)
```

Arguments

object	Time series model for which forecasts are required.
newdata	The new data needed in order to produce forecasts.
interval	Type of intervals to construct: either "confidence" or "prediction". Can be abbreviated
level	Confidence level. Defines width of prediction interval.
side	What type of interval to produce: "both" - produces both lower and upper bounds of the interval, "upper" - upper only, "lower" - respectively lower only. In the "both" case the probability is split into two parts: $((1-\text{level})/2, (1+\text{level})/2)$. When "upper" is specified, then the intervals for $(0, \text{level})$ are constructed. Finally, with "lower" the interval for $(1-\text{level}, 1)$ is returned.
occurrence	If occurrence was provided, then a user can provide a vector of future values via this variable.
...	Other arguments passed to vcov function (see coef.alm for details).
h	The forecast horizon.

Details

predict produces predictions for the provided model and newdata. If newdata is not provided, then the data from the model is extracted and the fitted values are reproduced. This might be useful when confidence / prediction intervals are needed for the in-sample values.

forecast function produces forecasts for h steps ahead. There are four scenarios in this function:

1. If the newdata is not provided, then it will produce forecasts of the explanatory variables to the horizon h (using es from smooth package or using Naive if smooth is not installed) and use them as newdata.
2. If h and newdata are provided, then the number of rows to use will be regulated by h.
3. If h is NULL, then it is set equal to the number of rows in newdata.
4. If both h and newdata are not provided, then it will use the data from the model itself, reproducing the fitted values.

After forming the newdata the forecast function calls for predict, so you can provide parameters interval, level and side in the call for forecast.

Value

predict.greybox() returns object of class "predict.greybox", which contains:

- model - the estimated model.
- mean - the expected values.
- fitted - fitted values of the model.
- lower - lower bound of prediction / confidence intervals.
- upper - upper bound of prediction / confidence intervals.
- level - confidence level.
- newdata - the data provided in the call to the function.
- variances - conditional variance for the holdout sample. In case of interval="prediction" includes variance of the error.

predict.alm() is based on predict.greybox() and returns object of class "predict.alm", which in addition contains:

- location - the location parameter of the distribution.
- scale - the scale parameter of the distribution.
- distribution - name of the fitted distribution.

forecast() functions return the same "predict.alm" and "predict.greybox" classes, with the same set of output variables.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[predict.lm](#)

Examples

```
xreg <- cbind(rlaplace(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rlaplace(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
inSample <- xreg[1:80,]
outSample <- xreg[-c(1:80),]

ourModel <- alm(y~x1+x2, inSample, distribution="dlaplace")

predict(ourModel,outSample)
predict(ourModel,outSample,interval="c")

plot(predict(ourModel,outSample,interval="p"))
plot(forecast(ourModel,h=10,interval="p"))
```

 rmcb

Regression for Multiple Comparison with the Best

Description

RMCB stands for "Regression for Multiple Comparison with the Best", referring to the comparison of forecasting methods. This is a regression-based version of the Nemenyi / MCB test relies on the ranks of variables. This test is based on Nemenyi / MCB test (Demsar, 2006). It transforms the data into ranks and then constructs a regression on them of the type:

Usage

```
rmcb(data, level = 0.95, outplot = c("mcb", "lines", "none"),
      select = NULL, ...)

## S3 method for class 'rmcb'
plot(x, outplot = c("mcb", "lines"), select = NULL, ...)
```

Arguments

data	Matrix or data frame with observations in rows and variables in columns.
level	The width of the confidence interval. Default is 0.95.
outplot	What type of plot to use after the calculations. This can be either "MCB" ("mcb"), or "Vertical lines" ("lines"), or nothing ("none"). You can also use plot method on the produced object in order to get the same effect.
select	What column of data to highlight on the plot. If NULL, then the method with the lowest value is selected.
...	Other parameters passed to rank function.
x	The produced rmcb model.

Details

$$y = b' X + e,$$

where y is the vector of the ranks of provided data (`as.vector(data)`), X is the matrix of dummy variables for each column of the data (forecasting method), b is the vector of coefficients for the dummies and e is the error term of the model. Given that the data is ranked, it test the differences in medians between the methods and then produces plots based on that.

There is also a `plot()` method that allows producing either "mcb" or "lines" style of plot. This can be regulated via `plot(x, outplot="lines")`.

Value

If `outplot!="none"`, then the function plots the results after all the calculations using `plot.rmcb()` function.

Function returns a list of a class "rmcb", which contains the following variables:

- `meanMean` values for each method.
- `intervalConfidence` intervals for each method.
- `vlinesCoordinates` used for `outplot="l"`, marking the groups of methods.
- `groups` The table containing the groups. TRUE - methods are in the same group, FALSE - they are not.
- `methodsSimilar` to group parameter, but with a slightly different presentation.
- `p.value` p-value for the test of the significance of the model. This is the value from the F test of the linear regression.
- `levelConfidence` level.
- `modellm` model produced for the calculation of the intervals.
- `outplotStyle` of the plot to produce.
- `select` The selected variable to highlight.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Demsar, J. (2006). Statistical Comparisons of Classifiers over Multiple Data Sets. *Journal of Machine Learning Research*, 7, 1-30. <https://www.jmlr.org/papers/volume7/demsar06a/demsar06a.pdf>

Examples

```
N <- 50
M <- 4
ourData <- matrix(rnorm(N*M,mean=0,sd=1), N, M)
ourData[,2] <- ourData[,2]+4
ourData[,3] <- ourData[,3]+3
ourData[,4] <- ourData[,4]+2
```

```

colnames(ourData) <- c("Method A", "Method B", "Method C - long name", "Method D")
ourTest <- rmcb(ourData, level=0.95)

# See the mean ranks:
ourTest$mean
# The same is for the intervals:
ourTest$interval

# You can also reproduce plots in different styles:
plot(ourTest, outplot="lines")

# Or you can use the default "mcb" style and set additional parameters for the plot():
par(mar=c(2,2,4,0)+0.1)
plot(ourTest, main="Four methods")

```

ro

*Rolling Origin***Description**

The function does rolling origin for any forecasting function

Usage

```

ro(data, h = 10, origins = 10, call, value = NULL, ci = FALSE,
   co = TRUE, silent = TRUE, parallel = FALSE, ...)

```

Arguments

data	Data vector or ts object with the response variable passed to the function.
h	The forecasting horizon.
origins	The number of rolling origins.
call	The call that is passed to the function. The call must be in quotes. Example: "forecast(ets(data),h)". Here data shows where the data is and h defines where the horizon should be passed in the call. Some hidden parameters can also be specified in the call. For example, parameters counti, counto and countf are used in the inner loop and can be used for the regulation of exogenous variables sizes. See examples for the details.
value	The variable or set of variables returned by the call. For example, mean for functions of forecast package. This can also be a vector of variables. See examples for the details. If the parameter is NULL, then all the values from the call are returned (could be really messy!). Note that if your function returns a list with matrices, then ro will return an array. If your function returns a list, then you will have a list of lists in the end. So it makes sense to understand what you want to get before running the function.

ci	The parameter defines if the in-sample window size should be constant. If TRUE, then with each origin one observation is added at the end of series and another one is removed from the beginning.
co	The parameter defines whether the holdout sample window size should be constant. If TRUE, the rolling origin will stop when less than h observations are left in the holdout.
silent	If TRUE, nothing is printed out in the console.
parallel	If TRUE, then the model fitting is done in parallel. WARNING! Packages foreach and either doMC (Linux and Mac only) or doParallel are needed in order to run the function in parallel.
...	This is temporary and is needed in order to capture "silent" parameter if it is provided.

Details

This function produces rolling origin forecasts using the data and a call passed as parameters. The function can do all of that either in serial or in parallel, but it needs foreach and either doMC (Linux only) or doParallel packages installed in order to do the latter.

This is a dangerous function, so be careful with the call that you pass to it, and make sure that it is well formulated before the execution. Also, do not forget to provide the value that needs to be returned or you might end up with very messy results.

For more details and more examples of usage, please see vignette for the function. In order to do that, just run the command: `vignette("ro", "greybox")`

Value

Function returns the following variables:

- `actuals` - the data provided to the function.
- `holdout` - the matrix of actual values corresponding to the produced forecasts from each origin.
- `value` - the matrices / array / lists with the produced data from each origin. Name of each object corresponds to the names in the parameter `value`.

Author(s)

Yves Sagaert

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Tashman, (2000) Out-of-sample tests of forecasting accuracy: an analysis and review International Journal of Forecasting, 16, pp. 437-450. [doi:10.1016/S01692070\(00\)000650](https://doi.org/10.1016/S01692070(00)000650).

Examples

```

y <- rnorm(100,0,1)
ourCall <- "predict(arima(x=data,order=c(0,1,1)),n.ahead=h)"
# NOTE that the "data" needs to be used in the call, not "y".
# This way we tell the function, where "y" should be used in the call of the function.

# The default call and values
ourValue <- "pred"
ourRO <- ro(y, h=5, origins=5, ourCall, ourValue)

# We can now plot the results of this evaluation:
plot(ourRO)

# You can also use dolar sign
ourValue <- "$pred"
# And you can have constant in-sample size
ro(y, h=5, origins=5, ourCall, ourValue, ci=TRUE)

# You can ask for several values
ourValue <- c("pred","se")
# And you can have constant holdout size
ro(y, h=5, origins=20, ourCall, ourValue, ci=TRUE, co=TRUE)

#### The following code will give exactly the same result as above,
#### but computed in parallel using all but 1 core of CPU:
## Not run: ro(y, h=5, origins=20, ourCall, ourValue, ci=TRUE, co=TRUE, parallel=TRUE)

#### If you want to use functions from forecast package, please note that you need to
#### set the values that need to be returned explicitly. There are two options for this.
# Example 1:
## Not run: ourCall <- "forecast(ets(data), h=h, level=95)"
ourValue <- c("mean", "lower", "upper")
ro(y,h=5,origins=5,ourCall,ourValue)
## End(Not run)

# Example 2:
## Not run: ourCall <- "forecast(ets(data), h=h, level=c(80,95))"
ourValue <- c("mean", "lower[,1]", "upper[,1]", "lower[,2]", "upper[,2]")
ro(y,h=5,origins=5,ourCall,ourValue)
## End(Not run)

#### A more complicated example using the for loop and
#### several time series
x <- matrix(rnorm(120*3,0,1), 120, 3)

## Form an array for the forecasts we will produce
## We will have 4 origins with 6-steps ahead forecasts
ourForecasts <- array(NA,c(6,4,3))

## Define models that need to be used for each series
ourModels <- list(c(0,1,1), c(0,0,1), c(0,1,0))

```

```

## This call uses specific models for each time series
ourCall <- "predict(arima(data, order=ourModels[[i]]), n.ahead=h)"
ourValue <- "pred"

## Start the loop. The important thing here is to use the same variable 'i' as in ourCall.
for(i in 1:3){
  ourData <- x[,i]
  ourForecasts[,i] <- ro(data=ourData,h=6,origins=4,call=ourCall,
                        value=ourValue,co=TRUE,silent=TRUE)$pred
}

## ourForecasts array now contains rolling origin forecasts from specific
## models.

##### An example with exogenous variables
x <- rnorm(100,0,1)
xreg <- matrix(rnorm(200,0,1),100,2,dimnames=list(NULL,c("x1","x2")))

## 'counti' is used to define in-sample size of xreg,
## 'counto' - the size of the holdout sample of xreg

ourCall <- "predict(arima(x=data, order=c(0,1,1), xreg=xreg[counti,,drop=FALSE]),
                  n.ahead=h, newxreg=xreg[counto,,drop=FALSE])"
ourValue <- "pred"
ro(x,h=5,origins=5,ourCall,ourValue)

##### Poisson regression with alm
x <- rpois(100,2)
xreg <- cbind(x,matrix(rnorm(200,0,1),100,2,dimnames=list(NULL,c("x1","x2"))))
ourCall <- "predict(alm(x~., data=xreg[counti,,drop=FALSE], distribution='dpois'),
                  newdata=xreg[counto,,drop=FALSE])"
ourValue <- "mean"
testRO <- ro(xreg[,1],h=5,origins=5,ourCall,ourValue,co=TRUE)
plot(testRO)

## 'countf' is used to take xreg of the size corresponding to the whole
## sample on each iteration
## This is useful when working with functions from smooth package.
## The following call will return the forecasts from es() function of smooth.
## Not run: ourCall <- "es(data=data, h=h, xreg=xreg[countf,,drop=FALSE])"
ourValue <- "forecast"
ro(x,h=5,origins=5,ourCall,ourValue)
## End(Not run)

```

Description

This method produces a model for scale of distribution for the provided pre-estimated model. The model can be estimated either via `lm` or `alm`.

Usage

```
sm(object, ...)

## Default S3 method:
sm(object, formula = NULL, data = NULL,
    parameters = NULL, ...)

## S3 method for class 'lm'
sm(object, formula = NULL, data = NULL, parameters = NULL,
    ...)

## S3 method for class 'alm'
sm(object, formula = NULL, data = NULL, parameters = NULL,
    ...)
```

Arguments

<code>object</code>	The pre-estimated <code>alm</code> or <code>lm</code> model.
<code>...</code>	Other parameters to pass to the method, including those explained in alm (e.g. parameters for optimiser).
<code>formula</code>	The formula for scale. It should start with <code>~</code> and contain all variables that should impact the scale.
<code>data</code>	The data, on which the scale model needs to be estimated. If not provided, then the one used in the object is used.
<code>parameters</code>	The parameters to use in the model. Only needed if you know the parameters in advance or want to test yours.

Details

This function is useful, when you suspect a heteroscedasticity in your model and want to fit a model for the scale of the pre-specified distribution. This function is complementary for `lm` or `alm`.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

Examples

```
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+sqrt(exp(0.8+0.2*xreg[,1]))*rnorm(100,0,1),
             xreg,rnorm(100,300,10))
colnames(xreg) <- c("y", "x1", "x2", "Noise")
```



```
# Estimate the location model
ourModel <- alm(y~.,xreg)
# Estimate the scale model
ourScale <- sm(ourModel,formula=~x1+x2)
# Summary of the scale model
summary(ourScale)
```

spread

Construct scatterplot / boxplots for the data

Description

Function constructs the plots depending on the types of variables in the provided matrix / data frame.

Usage

```
spread(data, histograms = FALSE, log = FALSE, lowess = FALSE, ...)
```

Arguments

data	Either matrix or data frame with the data.
histograms	If TRUE, then the histograms and barplots are produced on the diagonal of the matrix. Otherwise the names of the variables are written there.
log	If TRUE, then the logarithms of all numerical variables are taken.
lowess	If TRUE, then LOWESS lines are added to scatterplots and means are connected with lines on boxplots, see lowess for details.
...	Other parameters passed to the plot function. Currently only "main" parameter is accepted.

Details

If both variables are in metric scale, then the classical scatterplot is constructed. If one of them is either integer (up to 10 values) or categorical (aka 'factor'), then boxplots (with grey dots corresponding to mean values) are constructed. Finally, for the two categorical variables the tableplot is returned (see [tableplot](#) function for the details). All of this is packed in a matrix.

See details in the vignette "Marketing analytics with greybox": `vignette("maUsingGreybox", "greybox")`

Value

Function does not return anything. It just plots things.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[plot](#), [table](#), [tableplot](#)

Examples

```
### Simple example
spread(mtcars)
spread(mtcars,log=TRUE)
```

stepwise

Stepwise selection of regressors

Description

Function selects variables that give linear regression with the lowest information criteria. The selection is done stepwise (forward) based on partial correlations. This should be a simpler and faster implementation than `step()` function from ‘stats’ package.

Usage

```
stepwise(data, ic = c("AICc", "AIC", "BIC", "BICc"), silent = TRUE,
         df = NULL, method = c("pearson", "kendall", "spearman"),
         distribution = c("dnorm", "dlaplace", "ds", "dgnorm", "dlogis", "dt",
                        "dalaplace", "dlnorm", "dllaplace", "dls", "dlgnorm", "dbcnorm", "dfnorm",
                        "dinvgauss", "dgamma", "dpois", "dnbinom", "dlogitnorm", "plogis", "pnorm"),
         occurrence = c("none", "plogis", "pnorm"), ...)
```

Arguments

<code>data</code>	Data frame containing dependant variable in the first column and the others in the rest.
<code>ic</code>	Information criterion to use.
<code>silent</code>	If <code>silent=FALSE</code> , then nothing is silent, everything is printed out. <code>silent=TRUE</code> means that nothing is produced.
<code>df</code>	Number of degrees of freedom to add (should be used if stepwise is used on residuals).
<code>method</code>	Method of correlations calculation. The default is Pearson’s correlation, which should be applicable to a wide range of data in different scales.
<code>distribution</code>	Distribution to pass to <code>alm()</code> . See alm for details.
<code>occurrence</code>	what distribution to use for occurrence part. See alm for details.
<code>...</code>	This is temporary and is needed in order to capture "silent" parameter if it is provided.

Details

The algorithm uses `alm()` to fit different models and `cor()` to select the next regressor in the sequence.

Some details and examples of application are also given in the vignette "Greybox": `vignette("greybox", "greybox")`

Value

Function returns `model` - the final model of the class "alm". See [alm](#) for details of the output.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

References

- Burnham Kenneth P. and Anderson David R. (2002). Model Selection and Multimodel Inference. A Practical Information-Theoretic Approach. Springer-Verlag New York. DOI: [10.1007/b97636](<http://dx.doi.org/10.1007/b97636>).
- McQuarrie, A. D. (1999). A small-sample correction for the Schwarz SIC model selection criterion. *Statistics & Probability Letters*, 44(1), 79–86. [10.1016/S0167-7152(98)00294-6]([https://doi.org/10.1016/S0167-7152\(98\)00294-6](https://doi.org/10.1016/S0167-7152(98)00294-6)).

See Also

[step](#), [xregExpander](#), [lmCombine](#)

Examples

```
### Simple example
xreg <- cbind(rnorm(100,10,3),rnorm(100,50,5))
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y","x1","x2","Noise")
stepwise(xreg)

### Mixture distribution of Log Normal and Cumulative Logit
xreg[,1] <- xreg[,1] * round(exp(xreg[,1]-70) / (1 + exp(xreg[,1]-70)),0)
colnames(xreg) <- c("y","x1","x2","Noise")
ourModel <- stepwise(xreg, distribution="dlnorm",
                    occurrence=stepwise(xreg, distribution="plogis"))
summary(ourModel)

### Fat regression example
xreg <- matrix(rnorm(20000,10,3),100,200)
xreg <- cbind(100+0.5*xreg[,1]-0.75*xreg[,2]+rnorm(100,0,3),xreg,rnorm(100,300,10))
colnames(xreg) <- c("y",paste0("x",c(1:200)), "Noise")
ourModel <- stepwise(xreg,ic="AICc")
plot(ourModel$ICs, type="l", ylim=range(min(ourModel$ICs),max(ourModel$ICs)+5))
points(ourModel$ICs)
text(c(1:length(ourModel$ICs))+0.1,ourModel$ICs+5,names(ourModel$ICs))
```

`tableplot`*Construct a plot for categorical variable*

Description

Function constructs a plot for two categorical variables based on table function

Usage

```
tableplot(x, y = NULL, labels = TRUE, legend = FALSE, points = TRUE,  
...)
```

Arguments

<code>x</code>	First categorical variable. Can be either vector, factor, matrix or a data frame. If <code>y</code> is <code>NULL</code> and <code>x</code> is either matrix or a data frame, then the first two variables of the data will be plotted against each other.
<code>y</code>	Second categorical variable. If not provided, then only <code>x</code> will be plotted.
<code>labels</code>	Whether to print table labels inside the plot or not.
<code>legend</code>	If <code>TRUE</code> , then the legend for the tableplot is drawn. The plot is then produced on a separate canvas (<code>new par()</code>).
<code>points</code>	Whether to plot points in the areas. They help in understanding how many values lie in specific categories.
<code>...</code>	Other parameters passed to the plot function.

Details

The function produces the plot of the `table()` function with colour densities corresponding to the respective frequencies of appearance. If the value appears more often than the other (e.g. 0.5 vs 0.15), then it will be darker. The frequency of 0 corresponds to the white colour, the frequency of 1 corresponds to the black.

See details in the vignette "Marketing analytics with greybox": `vignette("maUsingGreybox", "greybox")`

Value

Function does not return anything. It just plots things.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[plot](#), [table](#), [spread](#)

Examples

```
tableplot(mtcars$am, mtcars$gear)
```

temporaldummy

Dummy variables for provided seasonality type

Description

Function generates the matrix of dummy variables for the months / weeks / days / hours / minutes / seconds of year / month / week / day / hour / minute.

Usage

```
temporaldummy(object, ...)
```

```
## Default S3 method:
```

```
temporaldummy(object, type = c("month", "quarter", "week",
  "day", "hour", "halfhour", "minute", "second"), of = c("year", "quarter",
  "month", "week", "day", "hour", "minute"), factors = FALSE, h = 0, ...)
```

```
## S3 method for class 'ts'
```

```
temporaldummy(object, type = c("month", "quarter", "week",
  "day", "hour", "halfhour", "minute", "second"), of = c("year", "quarter",
  "month", "week", "day", "hour", "minute"), factors = FALSE, h = 0, ...)
```

```
## S3 method for class 'Date'
```

```
temporaldummy(object, type = c("month", "quarter", "week",
  "day", "hour", "halfhour", "minute", "second"), of = c("year", "quarter",
  "month", "week", "day", "hour", "minute"), factors = FALSE, h = 0, ...)
```

```
## S3 method for class 'POSIXt'
```

```
temporaldummy(object, type = c("month", "quarter", "week",
  "day", "hour", "halfhour", "minute", "second"), of = c("year", "quarter",
  "month", "week", "day", "hour", "minute"), factors = FALSE, h = 0, ...)
```

```
## S3 method for class 'zoo'
```

```
temporaldummy(object, type = c("month", "quarter", "week",
  "day", "hour", "halfhour", "minute", "second"), of = c("year", "quarter",
  "month", "week", "day", "hour", "minute"), factors = FALSE, h = 0, ...)
```

Arguments

object	Either a ts / msts / zoo / xts / tsibble object or a vector of dates.
...	Other parameters.

type	Specifies what type of frequency to produce. For example, if type="month", then the matrix with dummies for months of the year will be created.
of	Specifies the frequency of what is needed. Used together with type e.g. type="day" and of="month" will produce a matrix with dummies for days of month (31 dummies).
factors	If TRUE, the function will return the categorical variable instead of the matrix with dummies.
h	If not NULL, then the function will produce dummies for this set of observations ahead as well, binding them to the original matrix.

Details

The function extracts dates from the provided object and returns a matrix with dummy variables for the specified frequency type, with the number of rows equal to the length of the object + the specified horizon. If a numeric vector is provided then it will produce dummies based on typical values (e.g. 30 days in month). So it is recommended to use proper classes with this method.

Several notes on how the dummies are calculated in some special cases:

- In case of weeks of years, the first week is defined according to ISO 8601.

Note that not all the combinations of type and of are supported. For example, there is no such thing as dummies for months of week. Also note that some combinations are not very useful and would take a lot of memory (e.g. minutes of year).

The function will return all the dummy variables. If you want to avoid the dummy variables trap, you will need to exclude one of them manually.

If you want to have a different type of dummy variables, let me know, I will implement it.

Value

One of the two is returned, depending on the value of factors variable:

- factors=FALSE: Class "dgCMatrix" with all the dummy variables is returned in case of numeric variable. Feel free to drop one (making it a reference variable) or convert the object into matrix (this will consume more memory than the returned class). In other cases the object of the same class as the provided is returned.
- factors=TRUE: The categorical variable (factor) containing specific values for each observation.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[xregExpander](#), [xregMultiplier](#), [outlierdummy](#)

Examples

```
# Generate matrix with dummies for a ts object
x <- ts(rnorm(100,100,1),frequency=12)
temporaldummy(x)

# Generate matrix with monthly dummies for a zoo object
x <- as.Date("2003-01-01")+0:99
temporaldummy(x, type="month", of="year", h=10)
```

xregExpander

Exogenous variables expander

Description

Function expands the provided matrix or vector of variables, producing values with lags and leads specified by lags variable.

Usage

```
xregExpander(xreg, lags = c(-frequency(xreg):frequency(xreg)),
  silent = TRUE, gaps = c("auto", "NAs", "zero", "naive", "extrapolate"))
```

Arguments

xreg	Vector / matrix / data.frame, containing variables that need to be expanded. In case of vector / matrix it is recommended to provide ts object, so the frequency of the data is taken into account.
lags	Vector of lags / leads that we need to have. Negative values mean lags, positive ones mean leads.
silent	If silent=FALSE, then the progress is printed out. Otherwise the function won't print anything in the console.
gaps	Defines how to fill in the gaps in the data. "NAs" will leave missing values, "zero" will substitute them by zeroes, "naive" will use the last / the first actual value, while "extrapolate" will use es function from smooth package (if present, otherwise - naive) in order to fill in values. Finally, "auto" will let the function select between "extrapolate" and "naive" depending on the length of series.

Details

This function could be handy when you want to check if lags and leads of a variable influence the dependent variable. Can be used together with xregDo="select" in [adam](#), [es](#), [ces](#) and [ssarima](#). All the missing values in the beginning and at the end of lagged series are substituted by mean forecasts produced using [adam](#).

Value

ts matrix with the expanded variables is returned.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[es](#), [stepwise](#)

Examples

```
# Create matrix of two variables, make it ts object and expand it
x <- cbind(rnorm(100,100,1),rnorm(100,50,3))
x <- ts(x,frequency=12)
xregExpander(x)
```

xregMultiplier

Exogenous variables cross-products

Description

Function generates the cross-products of the provided exogenous variables.

Usage

```
xregMultiplier(xreg, silent = TRUE)
```

Arguments

xreg	matrix or data.frame, containing variables that need to be expanded. This matrix needs to contain at least two columns.
silent	If silent=FALSE, then the progress is printed out. Otherwise the function won't print anything in the console.

Details

This function might be useful if you have several variables and want to introduce their cross-products. This might be useful when introducing the interactions between dummy and continuous variables.

Value

ts matrix with the transformed and the original variables is returned.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[es](#), [stepwise](#), [xregExpander](#), [xregTransformer](#)

Examples

```
# Create matrix of two variables and expand it
x <- cbind(rnorm(100,100,1),rnorm(100,50,3))
xregMultiplier(x)
```

xregTransformer	<i>Exogenous variables transformer</i>
-----------------	--

Description

Function transforms each variable in the provided matrix or vector, producing non-linear values, depending on the selected pool of functions.

Usage

```
xregTransformer(xreg, functions = c("log", "exp", "inv", "sqrt", "square"),
  silent = TRUE)
```

Arguments

xreg	Vector / matrix / data.frame, containing variables that need to be expanded. In case of vector / matrix it is recommended to provide ts object, so the frequency of the data is taken into account.
functions	Vector of names for functions used.
silent	If silent=FALSE, then the progress is printed out. Otherwise the function won't print anything in the console.

Details

This function could be useful when you want to automatically select the necessary transformations of the variables. This can be used together with `xregDo="select"` in [es](#), [ces](#), [gum](#) and [ssarima](#). However, this might be dangerous, as it might lead to the overfitting the data. So be reasonable when you produce the transformed variables.

Value

ts matrix with the transformed and the original variables is returned.

Author(s)

Ivan Svetunkov, <ivan@svetunkov.ru>

See Also

[es](#), [stepwise](#), [xregExpander](#)

Examples

```
# Create matrix of two variables and expand it
x <- cbind(rnorm(100,100,1),rnorm(100,50,3))
xregTransformer(x)
```

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