Package 'tsSelect'

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Type Package

Title Execution of Time Series Models

Version 0.1.8

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

License GPL-2

LazyData TRUE

Depends R (>= 3.0.2)

Imports forecast

RoxygenNote 5.0.1

NeedsCompilation no

Repository CRAN

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R topics documented:

check_object *Check Object class*

Description

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

Usage

```
check_object(x)
```

Arguments

x	A timeseries object

Details

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

Value

stops if object not a ts class

Author(s)

Avi Blinder

ros1_ts *"Time Series sample"*

Description

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

Usage

```
data("ros1_ts")
```

Format

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

Details

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

Source

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

Examples

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

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ros2_ts *"Time Series sample 2"*

Description

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

Usage

```
data("ros2_ts")
```

Format

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

Details

Sales data from the second store are represented in the dataset

Source

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

Examples

```
data(ros2_ts)
```

run_models *Run ts Models*

Description

Function that executes several models and picks the best one.

Usage

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

Arguments

ts1	A timeseries object
accuracy_measure	- Possilbe error meassures: ME, RMSE, MAE, MPE ,MAPE, MASE, ACF1

Value

the best time series model

Author(s)

Avi Blinder

Examples

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

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