MAPA: Multiple Aggregation Prediction Algorithm

Functions and wrappers for using the Multiple Aggregation Prediction Algorithm (MAPA) for time series forecasting. MAPA models and forecasts time series at multiple temporal aggregation levels, thus strengthening and attenuating the various time series components for better holistic estimation of its structure. For details see Kourentzes et al. (2014) < doi:10.1016/j.ijforecast.2013.09.006>.

Version: 2.0.4

Depends: $\underline{\text{forecast}} \ (\geq 5.3)$, parallel, $\underline{\text{RColorBrewer, smooth}} \ (\geq 1.4.7)$

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BugReports: https://github.com/trnnick/mapa/issues

License: $\underline{GPL-2} \mid \underline{GPL-3}$ [expanded from: $GPL \geq 2$]

URL: http://kourentzes.com/forecasting/2014/04/19/multiple-aggregation-prediction-algorithm-

mapa/

NeedsCompilation: no

Citation: MAPA citation info
Materials: README NEWS

In views: <u>TimeSeries</u>
CRAN checks: <u>MAPA results</u>

Downloads:

Reference manual: MAPA.pdf

Package source: MAPA 2.0.4.tar.gz

Windows binaries: r-devel: MAPA 2.0.4.zip, r-release: MAPA 2.0.4.zip, r-oldrel: MAPA 2.0.4.zip

OS X El Capitan binaries: r-release: MAPA_2.0.4.tgz
OS X Mavericks binaries: r-oldrel: MAPA_2.0.4.tgz

Old sources: MAPA archive

Reverse dependencies:

Reverse depends: tsintermittent

Linking:

Please use the canonical form https://CRAN.R-project.org/package=MAPA to link to this page.