

Package ‘amss’

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Description Implementation of the Aggregate Marketing System Simulator.
Functions for simulating aggregate time series marketing data, and for
calculating associated ground truth for some relevant metrics.

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<code>amss.sim</code>	<i>Create AMSS simulation objects.</i>
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Description

Creates objects of class `amss.sim`, containing full information about simulated data.

Usage

```
amss.sim(data = NULL, data.full = NULL, params = NULL)
```

Arguments

<code>data</code>	observed data
<code>data.full</code>	full data, as list of <code>data.tables</code> with rows corresponding to each segment and columns corresponding to specific variables. each <code>data.table</code> corresponds to a single time point.
<code>params</code>	parameters used to generate the simulation

Value

object of class `amss.sim`, containing the observed data, the full dataset, and a prediction function.

<code>CalculateROAS</code>	<i>Calculate ROAS or mROAS.</i>
----------------------------	---------------------------------

Description

This functions takes the original budget settings and a counterfactual budget setting. It reports the expected ratio between the total difference in revenue over all time points and the total difference in media spend over all time points.

Usage

```
CalculateROAS(object, new.budget = NULL,
  media.names = object$params$media.names, budget.periods = NULL,
  budget.proportion = rep(0, length(media.names)), t.start = 1,
  t.end = object$params$time.n, scaled.pop.size = .Machine$integer.max/100,
  min.reps = 10, max.coef.var = 0.01, max.margin.error = 0.01,
  max.time = 30, verbose = FALSE)
```

Arguments

<code>object</code>	amss.sim object containing simulated data
<code>new.budget</code>	table of new budgets for each budget period (row) and media channel (column)
<code>media.names</code>	if <code>new.budget</code> is NULL, adjust original budget of the media named here.
<code>budget.periods</code>	budget.periods over which to modify the budget. Default NULL will lead to all budget periods being modified.
<code>budget.proportion</code>	nonnegative numeric. When <code>new.budget</code> is NULL, it is calculated by setting the budget of the media channels specified in <code>media.names</code> to <code>budget.proportion</code> proportion of the original budget during the budget periods specified in <code>budget.periods</code> . The default proportion of 0 is used to calculate the average ROAS over the entire spend in the channel. Values such as 0.99 can be used to calculate the marginal ROAS.
<code>t.start</code>	time point to start generating data according to the new settings.
<code>t.end</code>	last time point to generate data according to the new settings. In scenarios with lag, this should extend past the last time point in the modified budget periods in order to include lagged effects in the calculation.
<code>scaled.pop.size</code>	CalculateROAS scales up the population size to reduce the variability of its estimates. This number should be chosen to be as large as possible while avoiding integer overflow during data simulation.
<code>min.reps</code>	integer representing the initial number of datasets to generate from each budget setting. A reasonable number of initial datasets is needed to estimate the amount of variability accurately
<code>max.coef.var</code>	numeric, the target coefficient of variation. The function takes additional samples of the ROAS until it runs out of time, attains the target coefficient of variation, or attains the target margin of error.
<code>max.margin.error</code>	numeric, the target margin of error. The function takes additional samples of the ROAS until it runs out of time, attains the target coefficient of variation, or attains the target margin of error.
<code>max.time</code>	numeric, the number of minutes at which to cut off the function from taking additional samples beyond the initial sample generated according to <code>min.reps</code> . The function takes additional samples of the ROAS until it runs out of time, attains the target coefficient of variation, or attains the target margin of error.
<code>verbose</code>	boolean. If TRUE, output measures of the accuracy of the reported ROAS, including the full sample of ROAS values.

Value

numeric value for ROAS, or, if `verbose = TRUE`, a list with the roas, the 95 sample ROAS values.

DefaultNatMigModule

Model natural consumer behavior in the absence of marketing interventions.

Description

This function models natural consumer behavior in the absence of marketing interventions. In particular, it models changes in consumer mindset over time that are outside of advertiser control, such as seasonal changes.

Usage

```
DefaultNatMigModule(data.dt, population, market.rate.trend = 1,
  market.rate.seas = 1, sat.decay = 1,
  prop.activity = rep(1/length(kActivityStates), length(kActivityStates)),
  prop.favorability = rep(1/length(kFavorabilityStates),
    length(kFavorabilityStates)), prop.loyalty = rep(1/length(kLoyaltyStates),
    length(kLoyaltyStates)),
  prop.availability = rep(1/length(kAvailabilityStates),
    length(kAvailabilityStates)), transition.matrices = list())
```

Arguments

<code>data.dt</code>	data.table with rows corresponding to segments and columns corresponding to variables; column <code>pop</code> for the number of people in each segment must be included.
<code>population</code>	constant specifying population size
<code>market.rate.trend</code>	the trend in market size, written as the proportion of the population to be considered potentially in the market, pending seasonal adjustments. If a vector, should match <code>time.n</code> in length. Defaults to 1, for full population participation in market.
<code>market.rate.seas</code>	the seasonal variation in market size, written as the proportion of the post-market-trend population in the market. For example, for <code>market.rate.trend = 0.8</code> and <code>market.rate.seas = 0.5</code> , seasonal variation leaves 40 potentially in market according to <code>market.rate.trend</code> actually in market. If a vector, should match <code>time.n</code> in length. Defaults to 1 for full population participation in market.
<code>sat.decay</code>	single numeric value between 0 and 1, representing the geometric decay rate at which satiated individuals become unsatiated. Defaults to 1 for satiation lasting 1 time period for all individuals.
<code>prop.activity</code>	vector of nonnegative values summing to 1, representing the proportion of the population to be assigned to each activity state, given they are "responsive," i.e., "in.market" and "unsatiated."

<code>prop.favorability</code>	vector of nonnegative values summing to 1, representing the proportion of the population to be assigned to each favorability state, given they are not "loyal."
<code>prop.loyalty</code>	vector of nonnegative values summing to 1, representing the proportion of the population to be assigned to each loyalty state.
<code>prop.availability</code>	vector of nonnegative values summing to 1, representing the proportion of the population to be assigned to each availability state.
<code>transition.matrices</code>	list of matrices for each dimension of population segmentation that may be affected by marketing interventions. A named list with members 'activity', 'favorability', 'loyalty', and 'availability' is expected. By default, any missing members will have no effect. The transition matrices represent natural migration in these dimensions, and control how quickly the population returns to its equilibrium allocation across segments after marketing interventions.

Value

`invisible(NULL)`. `data.dt` is updated by reference.

DefaultSalesModule *Model advertiser and competitor sales.*

Description

Simulate consumer purchase behavior, and thus the advertiser's and its competitors' sales.

Usage

```
DefaultSalesModule(data.dt, price, advertiser.demand.intercept = list(),
  advertiser.demand.slope = list(favorability = rep(0,
    length(kFavorabilityStates))), competitor.demand.max = list(loyalty = c(1,
    0, 1)), competitor.demand.replacement = list(loyalty = c(0.5, 0, 1)),
  purchase.quantity.intercept = 1, purchase.quantity.slope = 0,
  purchase.quantity.competitor = 1, unit.cost = 0,
  advertiser.transitions = list(), competitor.transitions = list())
```

Arguments

<code>data.dt</code>	data.table with rows corresponding to population segments and columns corresponding to specific variables
<code>price</code>	numeric vector of product price over time. If the vector is shorter than the number of timepoints, it is repeated as necessary.

`advertiser.demand.intercept`
 list of numeric vectors corresponding to each brand state (favorability, loyalty, and availability). The product of multiplicands corresponding to a particular segment with 'purchase' activity state is the probability consumers in that segment will purchase the advertiser's product if the price is 0 and there is no competition. Missing members of the list have no effect on the calculation.

`advertiser.demand.slope`
 list of numeric vectors corresponding to each brand state (favorability, loyalty, and availability). The product of multiplicands corresponding to a particular segment with 'purchase' activity state is the linear decrease in the probability consumers in that segment will purchase the advertiser's product when the price increases by 1, when there is no competition. Missing members of the list have no effect on the calculation.

`competitor.demand.max`
 list of numeric vectors corresponding to each brand state (favorability, loyalty, and availability). The product of multiplicands corresponding to a particular segment with 'purchase' activity state is the probability consumers in that segment will purchase a competitor's product when advertiser's product is too expensive to be a feasible choice. Missing members of the list have no effect on the calculation.

`competitor.demand.replacement`
 list of numeric vectors corresponding to each brand state (favorability, loyalty, and availability). The product of multiplicands corresponding to a particular segment specifies the degree to which advertiser and competitor sales are replacements for each other. At 1, competitor sales are unaffected by advertiser pricing, and competitor sales replace advertiser sales to the greatest degree possible. At 0, advertiser sales are unaffected by the presence of the competitor, and advertiser sales replace competitor sales to the greatest degree possible. Thus, a reasonable interpretation of consumer loyalty might set this parameter to `list(loyalty = c(0.5, 0.1, 0.9))`. Missing members of the list have no effect on the calculation.

`purchase.quantity.intercept`
 numeric, at least 1. Represents the average number of units bought by each consumer purchasing from the advertiser's brand.

`purchase.quantity.slope`
 numeric, generally ≥ 0 . Represents the decrease in the average purchase quantity per consumer purchasing from the advertiser's brand given a unit increase in price. Missing members of the list have no effect on the calculation.

`purchase.quantity.competitor`
 average number of units bought by consumers purchasing a competitor's product. Must be at the least the default value of 1.

`unit.cost`
 numeric greater than 0, cost of goods sold, for one unit of the advertiser's product.

`advertiser.transitions`
 list of transition matrices for each brand state, specifying post-purchase changes in consumer mindset for those who purchased the advertiser's brand. A named list with members 'favorability', 'loyalty', and 'availability' is expected. Any missing members will have no effect. The default value, `list()` results in no post-purchase migration.

`competitor.transitions`

list of transition matrices for each brand state, specifying post-purchase changes in consumer mindset for those who purchased a competitor's brand. A named list with members 'favorability', 'loyalty', and 'availability' is expected. Any missing members will have no effect. The default value, `list()` results in no post-purchase migration.

Value

`invisible(NULL)`. `data.dt` updated by reference.

DefaultSearchMediaModule

Model paid and/or organic search.

Description

Simulate the behavior of a paid and/or organic search, including observable variables (e.g., query volume, paid clicks, spend) and the effect on consumer mindset.

Usage

```
DefaultSearchMediaModule(data.dt, budget.index, budget,
  spend.cap.fn = function(time, budget, budget.indices) {      Inf },
  bid.fn = function(time, per.capita.budget, budget.indices) {    Inf },
  kwl.fn = function(time, per.capita.budget, budget.indices) {    1 },
  audience.membership = list(), query.rate = 1, cpc.min = 0,
  cpc.max = 1, ctr = list(), relative.effectiveness = c(0, 0, 1),
  transition.matrices = list())
```

Arguments

<code>data.dt</code>	data.table with rows corresponding to population segments and columns corresponding to specific variables
<code>budget.index</code>	vector specifying budget period each time point belongs to. For example, <code>rep(1:4, each = 52)</code> would correspond to 4 years of yearly budget periods.
<code>budget</code>	vector specifying the target spend for each budget period. For example, given the example <code>budget.index</code> from above, <code>budget = rep(1e6, 4)</code> would specify a budget of 1 million for each year.
<code>spend.cap.fn</code>	function mapping the current time, the budget, and the budget period to a spend cap for the current week. By default this is set to <code>Inf</code> , representing uncapped spend.
<code>bid.fn</code>	function mapping the current time, the per-capita budget over the population, and the budget period to a bid for the current week. By default this is set to <code>Inf</code> , so that the advertiser wins all auctions and will pay the maximum CPC.

<code>kwl.fn</code>	function mapping the current time, the per-capita budget over the population, and the budget period to the proportion of queries. that match the keyword list. By default this is the maximum value of 1. To specify the proportion of matching queries by population segment, have <code>kwl.fn</code> return a vector with entries for each segment.
<code>audience.membership</code>	list of multipliers used to calculate probability of audience membership. Each element of the list corresponds to a specific dimension of population segmentation. Multipliers corresponding to each dimension are multiplied to derive audience membership probability for each segment. A named list with members 'activity', 'favorability', 'loyalty', and 'availability' is expected. Each member is a numeric vector containing the multipliers to use for each state in the dimension. For example, if member "activity" is <code>c(1, 0.5, 0.7)</code> , a multiplier of 0.7 should be used for all segments with activity state "purchase." By default, any missing members will have no effect.
<code>query.rate</code>	nonnegative numeric, or vector. Each member of the audience makes matching queries according to a Poisson process with this rate. A vector rate specifies the query rate at each time. Note that rate is the expected number of queries per person in the audience. Defaults to 1. Vector repeats as necessary, so that repeating patterns can be specified more simply.
<code>cpc.min</code>	minimum CPC, defaults to 1. Must be nonnegative. vector values are interpreted as the vector of minimum CPC's over time.
<code>cpc.max</code>	maximum CPC. Must be at least as large as <code>cpc.min</code> . vector values are interpreted as the vector of maximum CPC's over time.
<code>ctr</code>	list of multipliers for each dimension with an effect on the clickthrough rate (ctr). Values in each state are multiplied to derive the ctr for each population segment. A named list with members 'activity', 'favorability', 'loyalty', and 'availability' is expected. Each member is a numeric vector of the values for each state in that dimension. By default, any missing members will have no effect.
<code>relative.effectiveness</code>	effectiveness, relative to the maximum effectiveness specified by the transition matrices, by volume type: organic only, paid impressions w/o paid click (click on organic result included), and paid clicks. Default to maximum (1) effectiveness for paid clicks, and no effect otherwise.
<code>transition.matrices</code>	list of transition matrices for each dimension of population segmentation that may be affected by marketing interventions. A named list with members 'activity', 'favorability', 'loyalty', and 'availability' is expected. By default, any missing members will have no effect.

Value

`invisible(NULL)`. `data.dt` updated by reference.

DefaultTraditionalMediaModule

Model the effect of a traditional media channel.

Description

Simulate the behavior of a traditional media channel, and generate associated observable variables such as media volume and spend.

Usage

```
DefaultTraditionalMediaModule(data.dt, budget.index, budget,
  audience.membership = list(), flighting = rep(1, length(budget.index)),
  unit.cost = 1, effectiveness.function = NULL, hill.ec = 1,
  hill.slope = 1, transition.matrices = list())
```

Arguments

data.dt	data.table with rows corresponding to population segments and columns corresponding to specific variables
budget.index	vector specifying budget period each time point belongs to. For example, rep(1:4, each = 52) would correspond to 4 years of yearly budget periods.
budget	vector specifying the target spend for each budget period. For example, given the example budget.index from above, budget = rep(1e6, 4) would specify a budget of 1 million for each year.
audience.membership	list of multipliers used to calculate probability of audience membership. Each element of the list corresponds to a specific dimension of population segmentation. Multipliers corresponding to each dimension are multiplied to derive audience membership probability for each segment. A named list with members 'activity', 'favorability', 'loyalty', and 'availability' is expected. Each member is a numeric vector containing the multipliers to use for each state in the dimension. For example, if member "activity" is c(1, 0.5, 0.7), a multiplier of 0.7 should be used for all segments with activity state "purchase." By default, any missing members will have no effect.
flighting	specifies the relative amount to be spent on each time point within a budget period. For example, in a budget period of two weeks, flighting = c(1, 2) specifies that twice 1/3 of the budget should be spent in the first week, and 2/3 in the second.
unit.cost	positive numeric specifying expected unit cost per exposure.
effectiveness.function	vectorized function mapping frequency to media effect (relative to transition matrices specifying maximum effect). The range of the function should be bounded between 0 and 1. Given the default value of NULL, the module will use the Hill transformation with parameters hill.ec and hill.slope.

<code>hill.ec</code>	parameter controlling the scaling of frequency vs. effect. This is the EC50 of the Hill transformation.
<code>hill.slope</code>	parameter controlling the scaling of frequency vs. effect. This is the maximum slope of the Hill transformation.
<code>transition.matrices</code>	list of transition matrices for each dimension of population segmentation that may be affected by marketing interventions. A named list with members 'activity', 'favorability', 'loyalty', and 'availability' is expected. By default, any missing members will have no effect.

Value

`invisible(NULL)`. `data.dt` updated by reference.

HillTrans

Define the Hill transformation function.

Description

The Hill function is one option for parameterizing a flexible set of S-shaped curves.

Usage

```
HillTrans(x, ec, slope, beta = 1)
```

Arguments

<code>x</code>	original input.
<code>ec</code>	effective concentration parameter.
<code>slope</code>	slope parameter
<code>beta</code>	vertical scale parameter, defaults to 1

Value

transformed value = $\text{beta} / (1 + (x / \text{ec}) ^ (-\text{slope}))$

kActivityStates	<i>Constant defining the activity states.</i>
-----------------	---

Description

kActivityStates is a character vector of all valid activity states a consumer may take. Activity state tracks what category-related activities the consumer is engaged in.

Usage

```
kActivityStates
```

Format

An object of class character of length 3.

kAllStates	<i>Constant defining all consumer states.</i>
------------	---

Description

A data.table of all valid consumer states. It is the cross product of category and brand states. Every consumer is assigned to one of these 198 states.

Usage

```
kAllStates
```

Format

An object of class data.table (inherits from data.frame) with 198 rows and 6 columns.

kAvailabilityStates

Constant defining the brand availability states.

Description

kAvailabilityStates is a character vector of all valid brand availability states a consumer may take. Brand availability may refer to the physical availability of the advertiser's product to a particular consumer, or to the mental availability, i.e., the convenience.

Usage

```
kAvailabilityStates
```

Format

An object of class `character` of length 3.

kBrandStates

Constant defining the brand states.

Description

A `data.table` of all valid combinations of brand favorability state, brand loyalty state, and brand availability state, given that only consumers with a `favorable` opinion of the brand can be `loyal`. Brand state summarizes the consumer's relationship with the advertiser's brand.

Usage

```
kBrandStates
```

Format

An object of class `data.frame` with 33 rows and 3 columns.

kCategoryStates	<i>Constant defining the category states.</i>
-----------------	---

Description

A `data.frame` of all valid combinations of market state, satiation state, and activity state, given that only consumers who are both `in.market` and `unsatiated` can have activity states other than `inactive`. Category state summarizes the consumer's relationship with the category (as opposed to brand-specific relationships).

Usage

```
kCategoryStates
```

Format

An object of class `data.frame` with 6 rows and 3 columns.

kFavorabilityStates	<i>Constant defining the brand favorability states.</i>
---------------------	---

Description

`kFavorabilityStates` is a character vector of all valid brand favorability states a consumer may take. Brand awareness is also tracked through this dimension; consumers are either "unaware" of the advertiser's brand, or have a brand favorability ranging from "negative" to "favorable."

Usage

```
kFavorabilityStates
```

Format

An object of class `character` of length 5.

kLoyaltyStates	<i>Constant defining the brand loyalty states.</i>
----------------	--

Description

kLoyaltyStates is a character vector of all valid brand loyalty states a consumer may take.

Usage

```
kLoyaltyStates
```

Format

An object of class `character` of length 3.

kMarketStates	<i>Constant defining the market states.</i>
---------------	---

Description

kMarketStates is a character vector of all valid market states a consumer may take. Consumers who have no interest in the category should be considered "out-of-market." Consumers' market states may vary over time due to seasonal changes in demand, but generally should not be changed by marketing interventions.

Usage

```
kMarketStates
```

Format

An object of class `character` of length 2.

kSatiationStates	<i>Constant defining the satiation states.</i>
------------------	--

Description

kSatiationStates is a character vector of all valid satiation states a consumer may take. Satiation tracks whether a consumer's demand for the product category is temporarily satisfied by a recent purchase.

Usage

```
kSatiationStates
```

Format

An object of class `character` of length 2.

SimulateAMSS	<i>Generate simulation objects under the AMSS framework.</i>
--------------	--

Description

Produces an `amss.sim` object that contains the simulated data and can be used to derive ground truth about the scenario.

Usage

```
SimulateAMSS(time.n, geo.index = 0, nat.mig.module = DefaultNatMigModule,
  nat.mig.params = list(), media.names = character(),
  media.modules = rep(list(DefaultTraditionalMediaModule),
    length(media.names)), media.params = rep(list(list()), length(media.names)),
  sales.module = DefaultSalesModule, sales.params = list(), ping = max(10,
    floor(time.n/10)), names.agg.const = NULL, names.agg.sum = NULL)
```

Arguments

time.n	number of timepoints.
geo.index	single value, value of geo index for entire dataset.
nat.mig.module	specifications of class <code>seq.specs</code> , to be used to create the non-actionable drivers module and then generate its variables
nat.mig.params	any parameter values to pass to <code>nat.mig.module</code>
media.names	character vector of unique names of all media modules. ex: <code>c("tv", "search")</code>

<code>media.modules</code>	list of functions that simulate the behavior of each marketing intervention.
<code>media.params</code>	list of parameter value lists for each media module.
<code>sales.module</code>	function that models the sales in the category.
<code>sales.params</code>	list of any parameter values to pass to the sales module
<code>ping</code>	the spacing between time points at which to print a message updating the user on simulation progress.
<code>names.agg.const</code>	character vector of names of variables to surface in the observed data, aggregated using the first entry, since they are constant over the hidden states. By default, if not specified, <code>SurfaceData()</code> will pick up variables with names containing "price" and/or "budget", and the "pop.total" variable.
<code>names.agg.sum</code>	character vector of names of variables to surface in the observed data, aggregated using the function <code>sum()</code> . By default, <code>SurfaceData()</code> will pick up variables with names matching "revenue", "profit", "sales", "volume", and/or "spend".

Value

an object of class `amss`, containing

data: observed data.

data.full: the full data, as a list of `data.tables`.

params: the simulation settings used to generate the data.

SimulateAR1

Simulate AR1 time series

Description

Function that outputs simulated AR1 time series with specified means, variances, and autocorrelations

Usage

```
SimulateAR1(n, stable.mu = 0, stable.sd = 1, autocor = 0)
```

Arguments

<code>n</code>	integer number of time points
<code>stable.mu</code>	means of the stable distribution for each variable
<code>stable.sd</code>	standard deviations of the stable distributions
<code>autocor</code>	autocorrelations for each time series

Value

vector realization of specified AR1 times series

See Also

Other `Simulate.time.series`: `SimulateCorrelated`, `SimulateDummy`, `SimulateSinusoidal`

`SimulateCorrelated` *Simulate correlated vectors.*

Description

Simulates a new vector `x` with a specified mean, standard deviation, and correlation with some other vector `v` by adding white noise and scaling.

Usage

```
SimulateCorrelated(v, cor.vx = 1, mu.x = 0, sigma.x = 1)
```

Arguments

<code>v</code>	vector to which the new data will be correlated.
<code>cor.vx</code>	numeric specifying correlation between <code>v</code> and the new vector <code>x</code> .
<code>mu.x</code>	numeric, mean of the new vector <code>x</code> .
<code>sigma.x</code>	numeric, standard deviation of the new vector <code>x</code> .

Value

a vector `x` with the specified mean, standard deviation, and correlation.

See Also

Other `Simulate.time.series`: `SimulateAR1`, `SimulateDummy`, `SimulateSinusoidal`

SimulateDummy	<i>Simulate dummy (0-1) variables.</i>
---------------	--

Description

Create dummy (0-1) variables that repeat a requested pattern of 0's and 1's, with the option to scale.

Usage

```
SimulateDummy(n, pos.idx = NULL, period = n, amplitude = 1)
```

Arguments

n	integer number of time points
pos.idx	vector of indices where simulated vector should take positive values (as opposed to zero)
period	integer controlling periodicity.
amplitude	numeric value > 0 specifying the value of all postive entries in the return vector.

Value

specified vector

See Also

Other `Simulate.time.series`: `SimulateAR1`, `SimulateCorrelated`, `SimulateSinusoidal`

SimulateSinusoidal	<i>Generate sinusoidal time series.</i>
--------------------	---

Description

Function that outputs specified sinusoidal waves.

Usage

```
SimulateSinusoidal(n, period, max.loc = 1, vert.translation = 0,
  amplitude = 1, scale.x = FALSE)
```

Arguments

<code>n</code>	the length of the simulated vector.
<code>period</code>	the length of one full sinusoidal period.
<code>max.loc</code>	the index of the maximum of the sinusoidal curve.
<code>vert.translation</code>	a numeric for the vertical displacement of the sinusoidal curve from 0.
<code>amplitude</code>	numeric for the amplitude of the sinusoidal curve. Must be nonnegative.
<code>scale.x</code>	boolean. If TRUE, scale the sinusoidal curve to have mean 0 and standard deviation 1 before returning.

Value

specified sinusoidal curve as a vector

See Also

Other `Simulate.time.series`: `SimulateAR1`, `SimulateCorrelated`, `SimulateDummy`