

Simulación sobre modelos entrenados

2023-03-21

```
library(fpp2)
```

Modelo arima

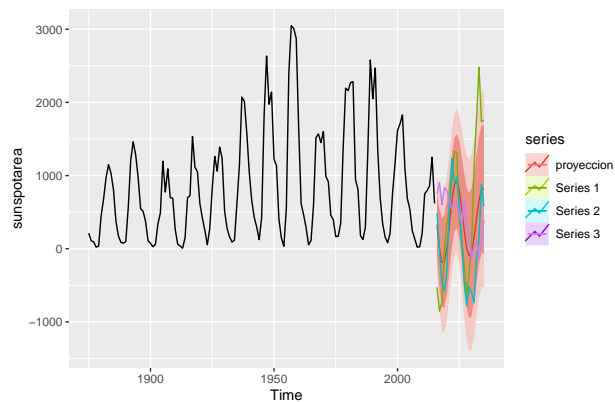
```
fit <- auto.arima(sunspotarea)

nSim <- 3L
h <- 20L

sim <- ts(matrix(0, nrow=h, ncol=nSim),
  start=end(sunspotarea)[1L]+1L)

for(i in seq(nSim)){
  sim[,i] <- simulate(fit, nsim=h)
}

autoplot(sunspotarea) +
  autolayer(forecast(fit,h=h), series = 'proyeccion') +
  autolayer(sim)
```



Modelo redes neuronales

```
fit <- nnetar(sunspotarea, lambda=0)

nSim <- 3L
```

```

h <- 20L

sim <- ts(matrix(0, nrow=h, ncol=nSim),
  start=end(sunspotarea)[1L]+1L)

for(i in seq(nSim)){
  sim[,i] <- simulate(fit, nsim=h)
}

autoplot(sunspotarea) +
  autolayer(forecast(fit,h=h), series = 'proyeccion') +
  autolayer(sim)

```

