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# Time Series Methods in the R package MLR

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**Abstract**

The MLR package is a unified interface for machine learning tasks such as classification, regression, cluster analysis and survival analysis in R. MLR handles the data pipeline of pre-processing, resampling, model selection, model tuning, and prediction. This paper details new methods for developing time series models in the **mlr**. such as auto-regressive and Lambert W transform data generating processes, fixed and growing windowing, and forecasting models in the context of univariate and multivariate time series. Examples from forecasting competitions will be given in order to demonstrate the benefits of a unified framework for machine learning and time series.

*Keywords*: time series, model building, tuning parameters, R.

# 1. About Java

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