MSwM package

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The package for implementing Autoregressive Markov switching model

```
msmFit(object, k, sw, p, data, family, control)
```

- `object`: formula of class "lm"
  - Dependent variable: $TotCpu\%$
  - Independent variables: $RrcConnectionSetupComplete$, $X2HandoverRequest$, $Paging$, ... (a subset of components in $EventsPerSec$)
- `k`: Number of states (regime)
- `sw`: Swiching coefficient
- `p`: Order of AR model
- `control`: a list of control parameters

```
model <- lm(`TotCpu%` ~ ., data)
msmFit(model, k=3, sw=rep(TRUE,length(model$coefficients)+1+1), p=1,
       control=list(trace=TRUE, parallelization=FALSE))
```

Output

- Parameter estimation
- State assignation
- Probability assign in each state
- Evolition of state assignation with probabilities

Modeling