

Setting up the *QuantDiffForecast* Toolbox

Multiple parameter estimation options

- Estimation: NLSQ & MLE
- Error distributions: Normal, Poisson, and four variations of negative binomial
- Bootstrapping and number of initial guesses

Flexible model specifications

- User specified system of ODEs
- Initial parameter and state variable conditions
- Estimation of composite function(s) from the specified model parameters

Evaluation of bootstrapping error, model fit and forecasting performance

- Mean Squared Error (MSE)
- Mean Absolute Error (MAE)
- Weighted Interval Scores (WIS)
- 95% PI Coverage
- Monte Carlo Squared Error (MCSE)

Downloading the Toolbox

←↻🔒https://github.com/gchowell/paramEstimation_forecasting_ODEmodels

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QuantDiffForecast

Parameter estimation, forecasting, and uncertainty quantification for ODE models

QuantDiffForecast Tutorial: <https://onlinelibrary.wiley.com/doi/full/10.1002/sim.10036>

Video tutorial: <https://www.youtube.com/watch?v=eyyX63H12sY&t=41s>

It carries out the following tasks:

- fitting ODE models to time series data,
- estimation of model parameters with quantified uncertainty, Monte Carlo standard errors (MCSES),
- plotting the best fit of the ODE model, calibration performance metrics, and empirical distribution of the parameters
- plotting forecasts from the best-fit model and performance metrics of the forecasts,
- conducts rolling window analyses of parameter estimates for specific periods and window sizes

About

QuantDiffForecast: Parameter estimation, forecasting, and uncertainty quantification for ODE models

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Local

Codespaces

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HTTPS

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GitHub CLI

https://github.com/gchowell/paramEstimation_for

📄

Clone using the web URL.

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About

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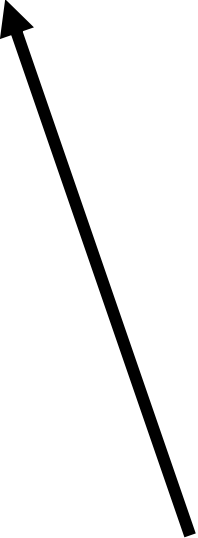
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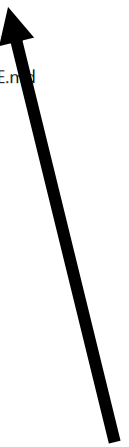
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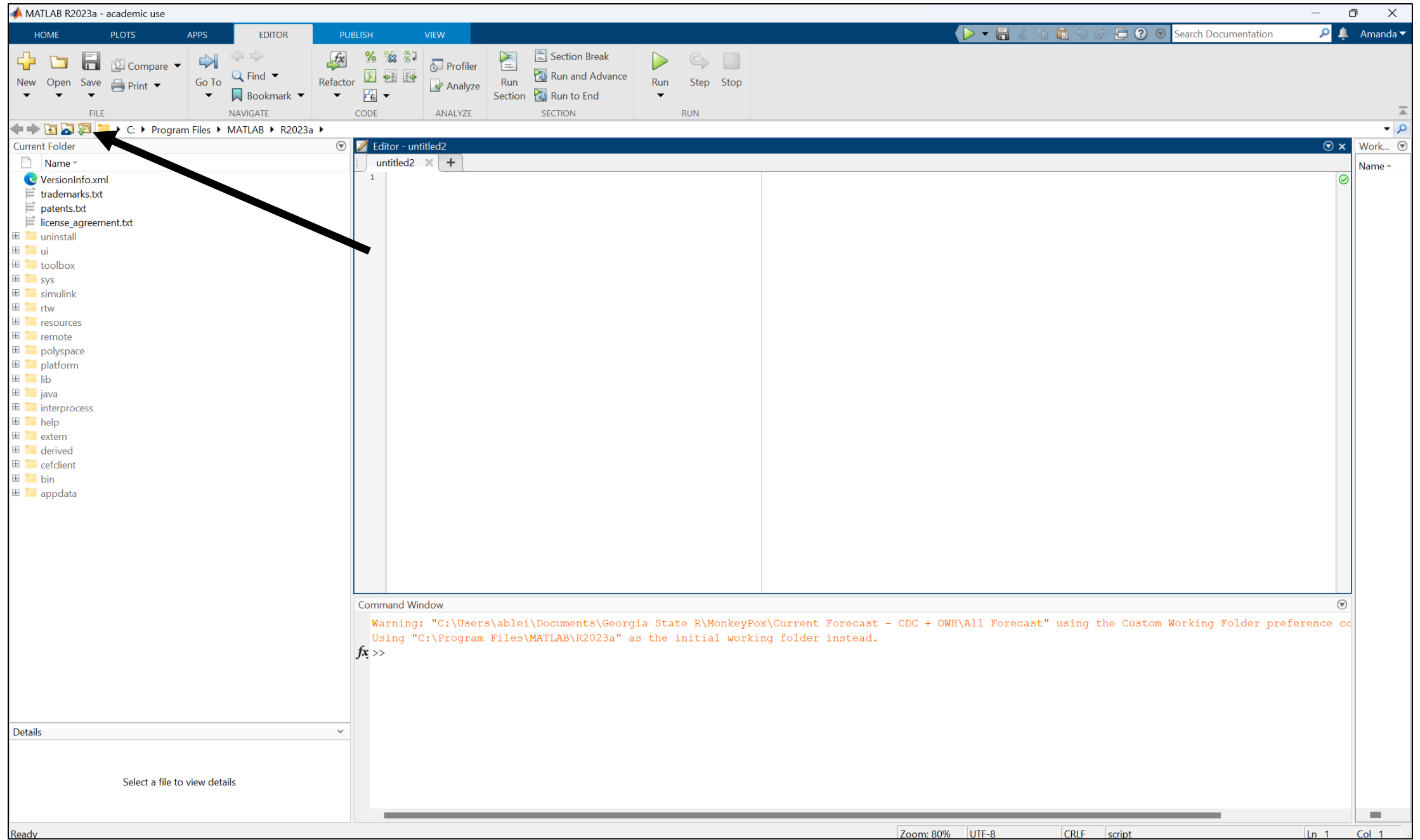


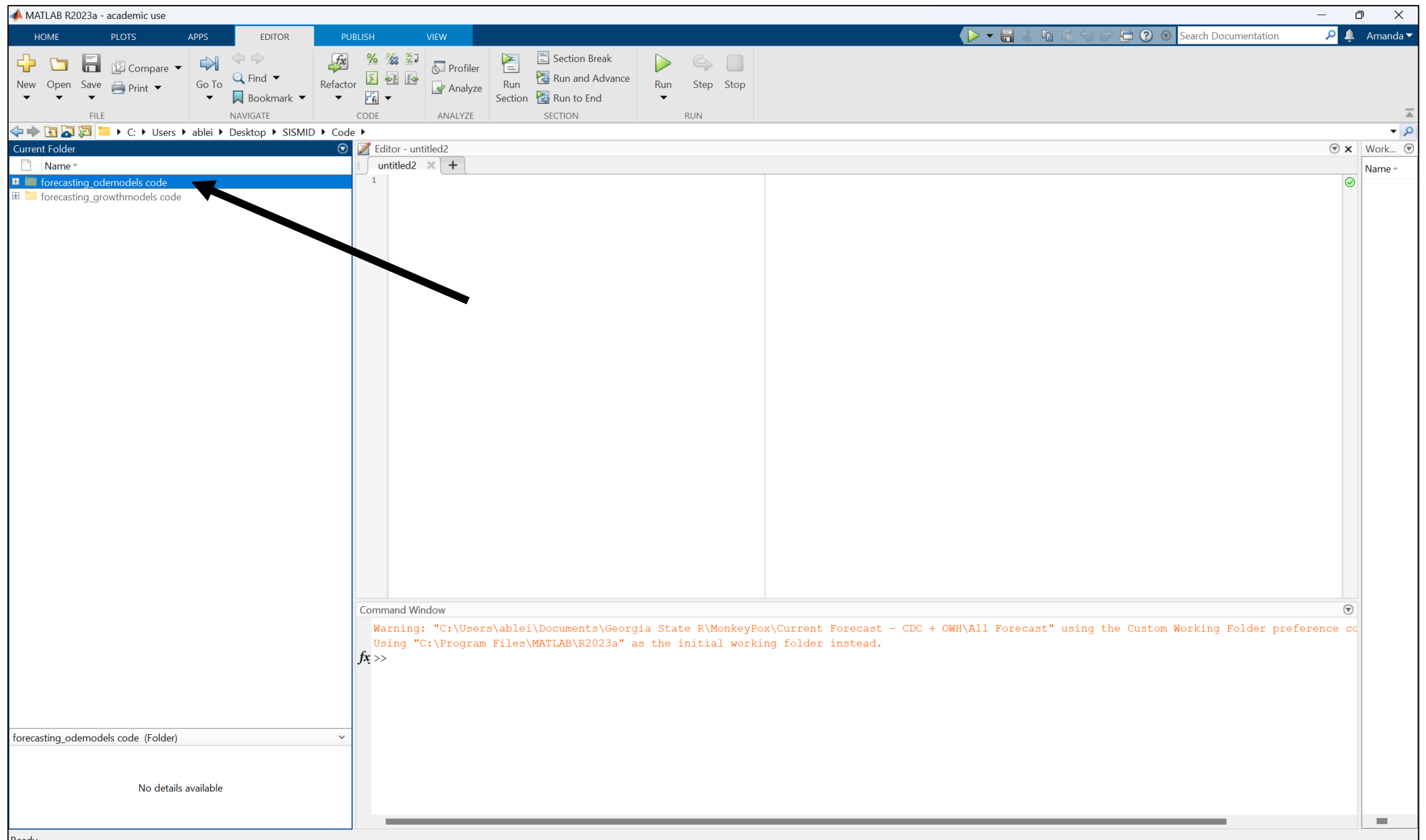
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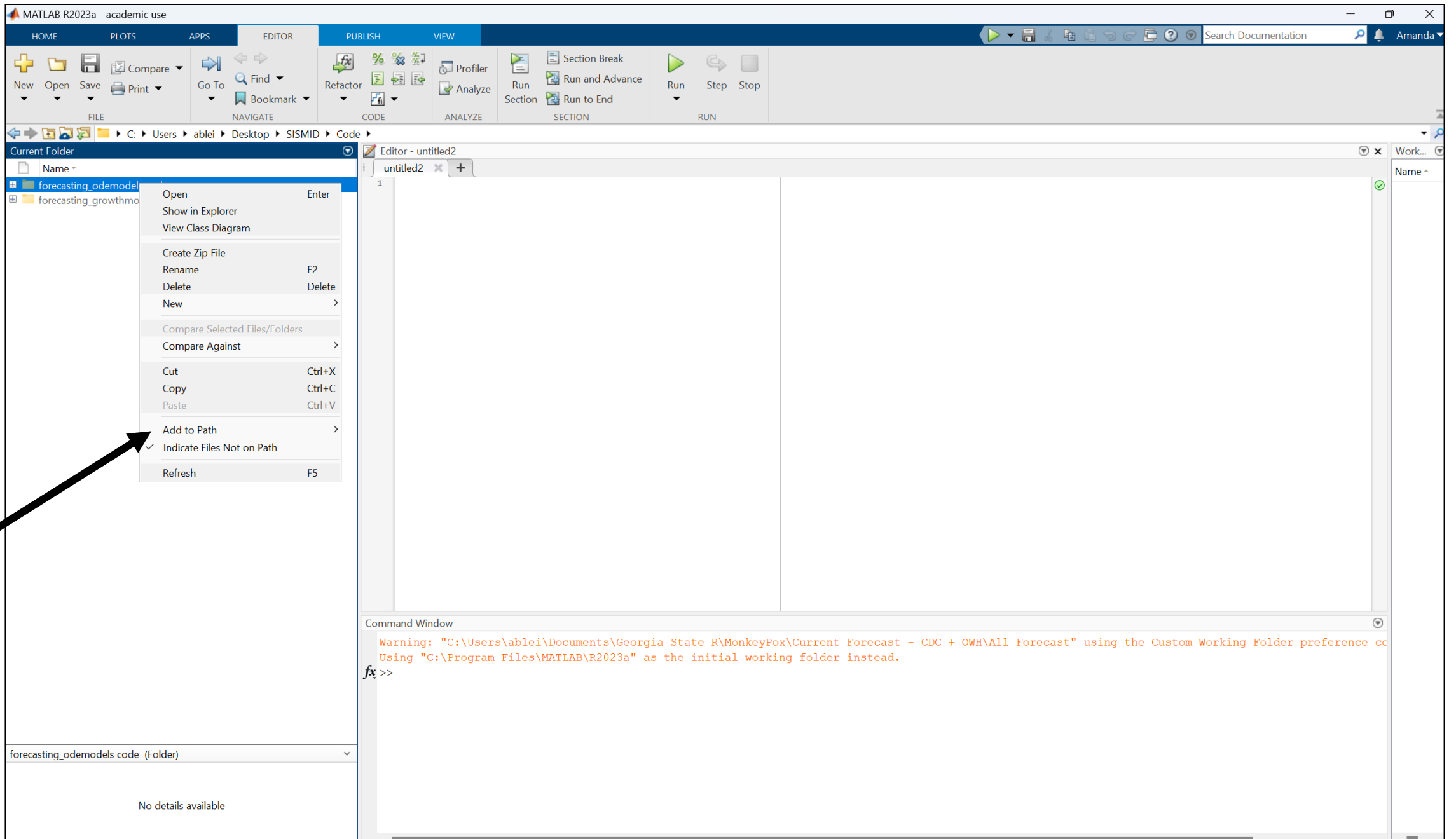


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Setting up the Working Directory







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Workflow

