Package 'monitor'

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Title Dynamic Systems Estimation - monitoring extensions
Description Multivariate Time Series - monitoring extensions
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checkForValueChanges

Simple Monitoring Utility Functions

Description

Utility functions for simple monitoring.

Usage

Details

Internal functions, not to be called by user.

Value

depends

See Also

simpleMonitoring

combinationMonitoring

Combination Monitoring

Description

Automatic monitoring with e-mail of results

Usage

```
combinationMonitoring(model, data.names,
   previous.data=NULL,
   overriding.data.names=NULL,
   restrict.overriding.data=TRUE, overriding.horizon=0,
   mail.list=NULL,
   error.mail.list=NULL,
   message.title="Combination Monitoring",
   message.subject="Combination Monitoring",
   message.footnote=NULL,
   show.start= c(0,-3),
   show.end = c(0,12),
   report.variables=seriesNames(data.names),
```

```
data.sub.heading=NULL,
data.tag=" ",
future.inputData.tag="p",
overriding.data.tag="m",
overlapping.period.forecast.tag="g",
forecast.tag="f",
run.again=FALSE,
save.as=NULL)
```

Arguments

```
model
              see simpleMonitoring.
data.names
              see simpleMonitoring.
previous.data
              see simpleMonitoring.
overriding.data.names
              a TSdata (names) object.
restrict.overriding.data
              a logical indicating if restrict.overriding.data should be used to
              truncate the resticion.
overriding.horizon
              an integer indicating the horizon of the restriction.
mail.list
              see simpleMonitoring.
error.mail.list
              see simpleMonitoring.
message.title
              see simpleMonitoring.
message.subject
              see simpleMonitoring.
message.footnote
              see simpleMonitoring.
show.end
              see simpleMonitoring.
show.start
              see simpleMonitoring.
report.variables
              see simpleMonitoring.
data.sub.heading
              see simpleMonitoring.
data.tag
              see simpleMonitoring.
future.inputData.tag
overriding.data.tag
overlapping.period.forecast.tag
forecast.tag see simpleMonitoring.
             see simpleMonitoring.
run.again
save.as
```

4 combineAndForecast

Details

This function allows for -combining forecasts (ie. monitoring or other forecast data) -input (policy) projections If these feature are not need see simpleMonitoring. mail.list and error.mail.list should be single strings (not vectors) but the string can contain multiple user ids for mail. overriding.data.names indicates a source for data which should be used in place of model forecasts (e.g. preliminary data from a source or data from another forecast). If overriding.data.names=NULL then no overriding data is used. report.variables indicates output variables which are reported. If NULL, then all outputs are reported. show.end is min of this and overriding.data\$input if needed.

This functions allow for the use of over-riding data which may come from other forecasts or monitoring and can be used to augment (and replace) actual data. Overriding data is used in place of data and model forecasts to the horizon for which it is available. Also, input (policy) variable forecasts can be used. NB. The combination is not in the sense of averaging together forecasts.

Value

Invisibly return latest data for next comparison. This function is run mainly for its side effects.

See Also

```
simpleMonitoring
```

combineAndForecast Simple Monitoring Utility Functions

Description

Utility functions for simple monitoring.

Usage

Details

Internal functions, not to be called by user.

Value

depends

See Also

combinationMonitoring

fprint 5

fprint Formatted Printing of Time Series
--

Description

Generate a formatted character matrix of time series data.

Usage

Arguments

a matrix of time series data.

super.title a string to be used as top heading.

sub.title a string to be used as second level of headings.

digits number of digits to print.

space a string to be used between columns of data.

file name of a file to generate.

append If TRUE output is appended to the file, otherwise the file is overwritten.

Details

This is a generic method for print a table of time series data with formatting control. Currently the only specific method is fprint.tagged.

Value

A character matrix.

See Also

```
print tfprint
```

6 simpleMonitoring

```
simpleMonitoring Simple Monitoring
```

Description

Automatic monitoring with e-mail of results.

Usage

```
simpleMonitoring(model, data.names,
previous.data=NULL,
mail.list=NULL,
error.mail.list=Sys.info()[["user"]],
message.title="Simple Monitoring",
message.subject="Simple Monitoring",
message.footnote=NULL,
show.start= c(0,-3),
show.end = c(0,12),
report.variables= seriesNames(data.names),
data.sub.heading=NULL,
data.tag=" ",
forecast.tag="f",
run.again=FALSE,
save.as=NULL)
```

Arguments

```
a TSmodel.
model
data.names
                  a TSdata (names) object.
previous.data
                  a TSdata object similar to that returned by freeze(data.names). Used to check if
                  the data has been updated.
mail.list
                  string containing user ids for mail
error.mail.list
                  string contain user ids for mail
message.title
                  string or vectors of strings placed at the top of the message.
message.subject
                  string used as the message subject.
message.footnote
                  string or vectors of strings placed at the bottom of the message.
                  integer indicating the number of periods after the end of data which should be
show.end
                  displayed.(i.e. number of forecast periods)
                  negative integer indicating the number of periods before the end of data (i.e. his-
show.start
                  tory) which should be displayed. It is added to the end (so it should be negative).
report.variables
                  indicates output variables which are reported. It should be a vector of strings
                  corresponding to a subset of names returned by seriesNames.
```

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data.sub.heading

string or vectors of strings placed at the top of the data.

data.tag matrix of strings placed beside data points in the report. forecast.tag matrix of strings placed beside data points in the report.

run.again logical indicating that the monitoring should be run regardless of data updates.
save.as optional string giving file name in which to save details of the data and model

(useful for debugging).

Details

mail.list and error.mail.list should be single strings (not vectors) but the string can contain multiple user ids for mail. If mail.list is NULL (default) then mail is not sent (useful for testing). If error.mail.list is NULL then mail is not sent (useful for testing). The default for error.mail.list is the result of Sys.info()[["user"]]. This version does not allow for -combining forecasts (ie. monitoring.data or overriding data) -input (policy) projections See combinationMonitoring for these features.

Value

Invisibly return latest data for next comparison. This function is run mainly for its side effects.

See Also

combinationMonitoring Sys.mail

tags

Tagged Matrices

Description

Matrices with an decription for each point.

Usage

```
tags(x)
tags(x) <- value
tagged(x, tags)
## Default S3 method:
tagged(x, tags)
## S3 method for class 'TSdata':
tagged(x, tags)
is.tagged(obj)</pre>
```

Arguments

x a matrix or TSdata object. value same as tags below.

tags if x is a matrix then tags should be a matrix of strings of the same dimension

or a scalar string which is expanded to the dimension of x. If x is TSdata then tags should be a list with elements input and output, each with tags as for a

matrix.

obj any object.

8 testEqual.tagged

Details

The matrix of descriptive information is assigned as an attribute of the matrix. Most testing of the methods for this class has been with a single character tag which can be used as a flag, for example, to indicate the different sources for the data points.

Value

A matrix of class "tagged" or a TSdata object with specific class "tagged"

See Also

```
simpleMonitoring TSdata
```

Examples

```
x <- tagged(matrix(rnorm(100), 50,2), "r")
is.tagged(x)</pre>
```

```
testEqual.tagged Specific Methods for Testing Equality
```

Description

See the generic function description.

Usage

```
## S3 method for class 'tagged':
testEqual(obj1, obj2, fuzz= 1e-16)
```

Arguments

obj1	object to be compared with obj2.
obj2	object to be compared with obj1.
fuzz	tolerance for numerical comparisons.

See Also

```
testEqual
```

```
tfplot.combinedForecast

Specific Methods for tfplot
```

Description

See the generic function description.

Usage

```
## S3 method for class 'combinedForecast':
tfplot(x,
    start=tfstart(x$data$output), end=tfend(x$data$output),
    select.inputs=NULL, select.outputs=NULL,
    Title="Projection", xlab=NULL, ylab=NULL,
    graphs.per.page=5, mar=par()$mar, verbose=FALSE, ...)
```

Arguments

```
object to be plotted.
х
                  start of plot. (passed to tfwindow)
start
                  end of plot. (passed to tfwindow)
end
select.inputs
                  vector of integers or strings indicating inputs to be plotted.
select.outputs
                  vector of integers or strings indicating outputs to be plotted.
Title
                  title for plot.)
                  xlab for plot.)
xlab
                  ylab for plot.)
ylab
                  margins passed to plot. See par.
mar
graphs.per.page
                  integer indicating number of graphs to place on a page.
verbose
                  logical indicating if additional information is provided.
                  arguments passed to other methods.
. . .
```

See Also

```
tfplot
```

10 tfwindow.tagged

tfwindow.tagged Specific Methods for tframed Data

Description

See the generic function description.

Usage

```
## S3 method for class 'tagged':
tfwindow(x, tf=NULL, start=tfstart(tf), end=tfend(tf), warn=TRUE)
## S3 method for class 'tagged':
tbind(x, mat2, ..., pad.start=TRUE, pad.end=TRUE, warn=TRUE)
## S3 method for class 'tagged':
splice(mat1, mat2, tag1=tags(mat1), tag2=tags(mat2), ...)
## S3 method for class 'tagged':
selectSeries(x, series=seq(ncol(x)))
## S3 method for class 'tagged':
tframe(x) <- value</pre>
```

Arguments

```
x
                  see the generic function.
                  see the generic function.
start
                  see the generic function.
end
tf
                  see the generic function.
pad.start
                  see the generic function.
pad.end
                  see the generic function.
warn
                  see the generic function.
                  see the generic function.
mat1
mat2
                  see the generic function.
tag1
                  tags for the first matrix. See tags.
                  tags for the second matrix. See tags.
tag2
series
                  see the generic function.
value
                  see the generic function.
                  (further arguments, currently disregarded)
```

See Also

tfwindow, tbind, trimNA splice selectSeries

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