# Timeseries Forecasting

#EUR/TRY monthly prices

library(tidyverse)

[1] "lubridate"

[2] "forcats"

[3] "stringr"

[4] "dplyr"

[5] "purrr"

[6] "readr"

[7] "tidyr"

[8] "tibble"

[9] "ggplot2"

[10] "tidyverse"

[11] "stats"

[12] "graphics"

[13] "grDevices"

[14] "utils"

[15] "datasets"

[16] "methods"

[17] "base"

Object reference not set to an instance of an object.

Object reference not set to an instance of an object.

library(tidyquant)

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#Modeltime models only with date object

library(tidymodels)

library(modeltime)

df\_eurtry <- tq\_get("EURTRY=X", from = "2005-01-01") %>% tq\_transmute(select = close, mutate\_fun = to.monthly) %>% mutate(date = as.Date(date)) %>% rename(price = close)

# Split Data 90/10

library(timetk)

splits <- initial\_time\_split(df\_eurtry, prop = 0.9)

df\_train <- training(splits)

df\_test <- testing(splits)

df\_folds <- time\_series\_cv(df\_eurtry,

initial = 191,

assess = 24)

# Model 1: auto\_arima

model\_fit\_arima\_reg <-

arima\_reg() %>%

set\_engine(engine = "auto\_arima") %>%

fit(price ~ date, data = df\_train)