R documentation

of all in '.'

July 3, 2019

R topics documented:

f	stimateModels orecast nodelToFormula .																			2
Index																				3
estima	teModels	Estimate ships	statisi	tical 1	mode	els o	n d	ata	bas	sed	on	a g	give	en i	list	of	 rel	 ati	ion-	

Description

estimateStatisticalModels returns a list of statistical models.

Usage

```
estimateModels(data, formulas)
```

Arguments

data A dataframe with some blanks in endogenous variables, and a period column formulas A list of formulas (e.g., $list(x = price \sim weather + month, y = demand \sim price + income)$)

Value

A formula

2 modelToFormula

forecast Forecast missing values based on a model (set of equations).	
forecast Forecast missing values based on a model (set of equations).	

Description

forecast returns the dataframe after the missing values have been filled using the provided model.

Usage

```
forecast(data, model, periods, periodColumn, transformation = NULL,
  lowerBounds, upperBounds, solver)
```

Arguments

A dataframe with some blanks in endogenous variables, and a period column

A list of equations specifying the relationships among endogenous variables.

The names of equations specify endogenous variables that they solve.

periods For which periods should the simulation be run?
periodColumn The name of the column with the period values

transformation A function specifying how the data need to be transformed post each simulation

(e.g., define lagged variables)

lowerBounds An optional list of lower bounds for endogenous variables upperBounds An optional list of upper bounds for endogenous variables

solver A function that can solve a system of equations (accepts model, endogenous,

exogenous and return list with "result" as a list of the same structure as endoge-

nous)

Value

A data frame

modelToFormula	Turn an estimated model into a formula

Description

modelToFormula returns a formula with coefficients placed as factors.

Usage

```
modelToFormula(model)
```

Arguments

model An estimated model which includes the original call and the estimated coeffi-

cients

Value

A formula

Index

```
estimateModels, 1
```

forecast, 2

modelToFormula, 2