R documentation

of all in 'F:/DropBox/dropbox/letdatalk/man'

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R topics documented:

`evaluation-class` *Represents a scoring rule*

Fields

`Name` Abbreviation of the rule

`Description` Full name and any other description about the rule

`IsPositivelyOriented` A boolean indicates wether higher is better

`Score` The scoring function. It should get two arguments: vector of forecast errors and vector of forecast standard errors and it should return a vector of the same length

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`ldt-class` *The main class in ldt package.*

Details

This is a reference class. Use $new to generate an instance. example: load("data/endodata_rand.rda") load("data/exodata_rand.rda") a=ldt$new(endodata,exodata, maxsize = 3) a$Run()

Fields

`EndoData` A ts that contains the data for the endogenous variable. The target variable (the one we are trying to forecast) is the first variable in this series.

`ExoData` A matrix that contains the data for the exogenous variable. note that the frequency and start date will be fetched from EndoData

`MaxHorizon` A positive integer that indicates the maximum of the forecast horizons. Forecasts will be provided up to this horizon. Default is 1

`MaxLag` A positive integer that indicates the maximum lag of models (including AR and MA parts). Default is 1

`MaxSize` A positive integer that indicates the maximum size of multiple/multivariate models. Default is 1. For example, in arima case, a value of 2 means that models might have zero or one exogenous variables.

`ScoringRules` A list of evaluation objects. Default is a list of AIC, BIC, MAE, MSE, LSR, LnSR, QSR, HSR and CRPSR (for all score rules, normality is assumed)

`SimulationCount` A positive integer that indicates the number of Out-of-sample evaluations. i.e., how many times we should seperate the data into training and evaluation samples and test the forecast accuracy of different models. The default is 1

`Packs` A list of ldtpack objects

`ldtpack-class` *Represents a specific forecast package*

Fields

`ParentLDT` The main ldt class

`ID` A unique string that represents the related package

`Description` A description for the related package

`SupportedScoringRules` A list of 'evaluation' objects that this package can provide. Not all packages can report (e.g.) AIC

`Processes` A list of ldtpacksub

`Results` A list that contains the results for each member of SupportedScoringRules.

`AllModels` Just in case you wanted to check all the models

`ldtpack_considernew` *consider a new score*

Arguments

`model`	the model based on which the scores are generated
`i`	the index of evalation in SupportedScoringRules based on which the scores are generated
`scores`	the generated scores

`ldt_initialize` *The constructor of ldt class*

Arguments

`endodata`	sets EndoData field of the class
`exodata`	sets ExoData field of the class
`maxhorizon`	sets MaxHorizon field of the class
`maxlag`	sets MaxLag field of the class
`maxsize`	sets MaxSize field of the class
`simulationcount`	sets SimulationCount field of the class

`ldt_Run` *Starts the forecasting process*

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