

tsdataleaks: An R Package to Detect Potential Data Leaks in Forecasting Competitions

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Summary

Forecasting competitions have played a significant role in the advancement of forecasting practices. Typically, in forecasting competitions, a collection of time series is given to the competitors, and then the competitors submit the forecasts for the required period. A data leak in a time series context refers to a situation where a segment of the time series exhibits a perfect correlation with another segment of the same series or a different series. The `tsdataleaks` package is designed to identify data leaks. Furthermore, the package also indicates the data leaks that are useful for forecasting future values of the time series and also visualizes the results.

Statement of Need

Finally, based on the accuracy of the forecasts the competitors are ranked.

State of the Field in R

Features

Reproducibility