

Package ‘autoTS’

May 11, 2020

Type Package

Title Automatic Model Selection and Prediction for Univariate Time Series

Version 0.9.1

Author Vivien Roussez

Maintainer Vivien Roussez <vivien.roussez@gmail.com>

Description Offers a set of functions to easily make predictions for univariate time series. autoTS is a wrapper of existing functions of the forecast and prophet libraries, harmonising their outputs in tidy dataframes and using default values for each. The core function (getBestModel) allows the user to effortlessly benchmark seven algorithms along with a bagged estimator to identify which one performs the best for a given time series.

License GPL-3

Encoding UTF-8

LazyData true

Imports rlang, prophet, dplyr, magrittr, lubridate, tidyr, forecast, ggplot2, RcppRoll

BugReports <https://github.com/vivienroussez/autots/issues>

URL <https://github.com/vivienroussez/autoTS>

Suggests knitr, rmarkdown, stringr, doParallel, shiny, shinycssloaders, plotly

VignetteBuilder knitr

RoxygenNote 7.1.0

NeedsCompilation no

R topics documented:

complete.ts	2
getBestModel	3
getFrequency	4
my.bats	5

my.ets	5
my.mae	6
my.predictions	6
my.prophet	8
my.rmse	8
my.sarima	9
my.shortterm	10
my.stlm	11
my.tbats	11
prepare.ts	12
runUserInterface	13
Index	14

complete.ts	<i>Creates additional dates and values when NA where removed and the TS is not complete</i>
-------------	---

Description

Creates additional dates and values when NA where removed and the TS is not complete

Usage

```
complete.ts(dates, values, freq, complete = 0)
```

Arguments

dates	A vector of dates that can be parsed by lubridate
values	A vector of same size as dates
freq	A character string that indicates the frequency of the time series ("week", "month", "quarter", "day").
complete	A numerical value (or NA) to fill the missing data points

Value

A dataframe with 2 columns : date and val, with additional rows

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(as_date("2000-01-01"),as_date("2010-12-31"),"month")
values <- rnorm(length(dates))
complete.ts(dates,values,"month",complete = 0)
```

getBestModel	<i>Determine best algorithm</i>
--------------	---------------------------------

Description

Implement selected algorithms, train them without the last n observed data points (or n_test number of points), and compares the results to reality to determine the best algorithm

Usage

```
getBestModel(  
  dates,  
  values,  
  freq,  
  complete = 0,  
  n_test = NA,  
  graph = T,  
  algos = list("my.prophet", "my.ets", "my.sarima", "my.tbats", "my.bats", "my.stlm",  
    "my.shortterm"),  
  bagged = "auto",  
  metric.error = my.rmse  
)
```

Arguments

dates	A vector of dates that can be parsed by lubridate
values	A vector of same size as dates
freq	A character string that indicates the frequency of the time series ("week", "month", "quarter", "day").
complete	A numerical value (or NA) to fill the missing data points
n_test	number of data points to keep aside for the test (default : one year)
graph	A boolean, if TRUE, comparison of algorithms is plotted
algos	A list containing the algorithms (strings, with prefix "my.") to be tested
bagged	A string. "auto" will use all available algorithms, skipping algos parameter. Else, specified algos of the 'algo' parameter will be used
metric.error	a function to compute the error the each models. available functions : my.rmse and my.mae

Value

A list containing a character string with the name of the best method, a gg object with the comparison between algorithms and a dataframe with predictions of all tried algorithms, a dataframe containing the errors of each algorithms, the preparedTS object and the list of algorithms tested

Examples

```

library(lubridate)
library(dplyr)
library(ggplot2)
dates <- seq(lubridate::as_date("2005-01-01"),lubridate::as_date("2010-12-31"), "month")
values <- 10+ 1:length(dates)/10 + rnorm(length(dates),mean = 0,sd = 10)
## Not run:
which.model <- getBestModel(dates,values,freq = "month",n_test = 9)

## End(Not run)
### Custom set of algorithm (including for bagged estimator)
## Not run:
which.model <- getBestModel(dates,values,freq = "month",n_test = 6,
                           algos = list("my.prophet","my.ets"),bagged = "custom")

## End(Not run)
### Use MAE instead of RMSE
## Not run:
which.model <- getBestModel(dates,values,freq = "month",n_test = 6,
                           algos = list("my.prophet","my.ets"),
                           bagged = "custom",metric.error = my.mae)

## End(Not run)

```

getFrequency	<i>Determines the decimal frequency of a time series from a character string</i>
--------------	--

Description

Determines the decimal frequency of a time series from a character string

Usage

```
getFrequency(freq.alpha)
```

Arguments

freq.alpha	A character string that indicates the frequency of the time series ("week", "month", "quarter", "day").
------------	---

Value

The decimal version of the frequency (useful for the forecast package functions).

Examples

```
getFrequency("week")
```

my.bats	<i>Fit BATS algorithm and make the prediction</i>
---------	---

Description

Fit BATS algorithm and make the prediction

Usage

```
my.bats(prepedTS, n_pred)
```

Arguments

prepedTS	A list created by the <code>prepare.ts()</code> function
n_pred	Int number of periods to forecast forward (eg <code>n_pred = 12</code> will lead to one year of prediction for monthly time series)

Value

A dataframe with 4 columns : date, average prediction, upper and lower 95

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(as_date("2000-01-01"), as_date("2010-12-31"), "week")
values <- rnorm(length(dates))
my.ts <- prepare.ts(dates, values, "week", complete = 0)
my.bats(my.ts, n_pred=12)
```

my.ets	<i>Fit ETS algorithm and make the prediction</i>
--------	--

Description

Fit ETS algorithm and make the prediction

Usage

```
my.ets(prepedTS, n_pred)
```

Arguments

prepedTS	A list created by the <code>prepare.ts()</code> function
n_pred	Int number of periods to forecast forward (eg <code>n_pred = 12</code> will lead to one year of prediction for monthly time series)

Value

A dataframe with 4 columns : date, average prediction, upper and lower 95

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(as_date("2000-01-01"),as_date("2010-12-31"),"month")
values <- rnorm(length(dates))
my.ts <- prepare.ts(dates,values,"month",complete = 0)
my.ets(my.ts,n_pred=12)
```

my.mae	<i>Custom (internal) function for MAE</i>
--------	---

Description

Custom (internal) function for MAE

Usage

```
my.mae(true, predicted)
```

Arguments

- true num vector of actual values
- predicted num vector of predicted values

Value

Num value with MAE

my.predictions	<i>Make predictions with selected algorithms</i>
----------------	--

Description

Fit selected algorithms, make the predictions and combine the results along with observed data in one final dataframe.

Usage

```
my.predictions(
  bestmod = NULL,
  prepedTS = NULL,
  algos = list("my.prophet", "my.ets", "my.sarima", "my.tbats", "my.bats", "my.stlm",
    "my.shortterm"),
  n_pred = NA
)
```

Arguments

bestmod	A list produced by the <code>getBestModel()</code> function (optional if <code>prepedTS</code> is provided)
prepedTS	A list created by the <code>prepare.ts()</code> function (optional if <code>bestmod</code> provided)
algos	A list containing the algorithms to be implemented. If <code>bestmod</code> is supplied, this value is ignored, and taken from the best model object Using this option will overwrite the provided list of algorithms to implement them all
n_pred	Int number of periods to forecast forward (eg <code>n_pred = 12</code> will lead to one year of prediction for monthly time series)

Value

A dataframe containing : date, actual observed values, one column per used algorithm, and a column indicating the type of measure (mean prediction, upper or lower bound of CI)

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(lubridate::as_date("2005-01-01"),lubridate::as_date("2010-12-31"),"month")
values <- 10+ 1:length(dates)/10 + rnorm(length(dates),mean = 0,sd = 10)
### Stand alone usage
## Not run:
prepare.ts(dates,values,"month") %>%
  my.predictions(prepedTS = .,algos = list("my.prophet","my.ets"))

## End(Not run)
### Standard input with bestmodel
## Not run:
getBestModel(dates,values,freq = "month",n_test = 6) %>%
  my.predictions()

## End(Not run)
```

my.prophet	<i>Fit prophet algorithm and make the prediction</i>
------------	--

Description

Fit prophet algorithm and make the prediction

Usage

```
my.prophet(prepedTS, n_pred)
```

Arguments

prepedTS	A list created by the <code>prepare.ts()</code> function
n_pred	Int number of periods to forecast forward (eg n_pred = 12 will lead to one year of prediction for monthly time series)

Value

A dataframe for "next year" with 4 columns : date, average prediction, upper and lower 95

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(as_date("2000-01-01"), as_date("2010-12-31"), "month")
values <- rnorm(length(dates))
my.ts <- prepare.ts(dates, values, "month", complete = 0)
my.prophet(my.ts, n_pred=12)
```

my.rmse	<i>Custom (internal) function for RMSE</i>
---------	--

Description

Custom (internal) function for RMSE

Usage

```
my.rmse(true, predicted)
```

Arguments

true	num vector of actual values
predicted	num vector of predicted values

Value

Num value with RMSE

my.sarima

Fit SARIMA algorithm and make the prediction

Description

Fit SARIMA algorithm and make the prediction

Usage

```
my.sarima(prepedTS, n_pred)
```

Arguments

prepedTS	A list created by the <code>prepare.ts()</code> function
n_pred	Int number of periods to forecast forward (eg <code>n_pred = 12</code> will lead to one year of prediction for monthly time series)

Value

A dataframe with 4 columns : date, average prediction, upper and lower 95

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(as_date("2000-01-01"), as_date("2010-12-31"), "month")
values <- rnorm(length(dates))
my.ts <- prepare.ts(dates, values, "month", complete = 0)
## Not run:
my.sarima(my.ts, n_pred=12)

## End(Not run)
```

my.shortterm	<i>Fit short term algorithm and make the prediction</i>
--------------	---

Description

Fit short term algorithm and make the prediction

Usage

```
my.shortterm(prepedTS, n_pred, smooth_window = 2)
```

Arguments

prepedTS	A list created by the <code>prepare.ts()</code> function
n_pred	Int number of periods to forecast forward (eg <code>n_pred = 12</code> will lead to one year of prediction for monthly time series). Note that this algorithm cannot predict further than one year
smooth_window	Int specifying the number of periods to consider for computing the evolution rate that will be applied for the forecast

Details

this algorithm uses data of the last year and makes the prediction taking into account the seasonality and the evolution of the previous periods' evolution

Value

A dataframe with 4 columns : date, average prediction, upper and lower 95

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(as_date("2000-01-01"), as_date("2010-12-31"), "week")
values <- rnorm(length(dates))
my.ts <- prepare.ts(dates, values, "week", complete = 0)
my.shortterm(my.ts, n_pred=12)
```

my.stlm	<i>Fit STLM algorithm and make the prediction</i>
---------	---

Description

Fit STLM algorithm and make the prediction

Usage

```
my.stlm(prepedTS, n_pred)
```

Arguments

prepedTS	A list created by the <code>prepare.ts()</code> function
n_pred	Int number of periods to forecast forward (eg <code>n_pred = 12</code> will lead to one year of prediction for monthly time series)

Value

A dataframe with 4 columns : date, average prediction, upper and lower 95

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(as_date("2000-01-01"), as_date("2010-12-31"), "week")
values <- rnorm(length(dates))
my.ts <- prepare.ts(dates, values, "week", complete = 0)
my.stlm(my.ts, n_pred=12)
```

my.tbats	<i>Fit TBATS algorithm and make the prediction</i>
----------	--

Description

Fit TBATS algorithm and make the prediction

Usage

```
my.tbats(prepedTS, n_pred)
```

Arguments

prepedTS	A list created by the <code>prepare.ts()</code> function
n_pred	Int number of periods to forecast forward (eg <code>n_pred = 12</code> will lead to one year of prediction for monthly time series)

Value

A dataframe with 4 columns : date, average prediction, upper and lower 95

Examples

```
library(lubridate)
library(dplyr)
dates <- seq(as_date("2000-01-01"),as_date("2010-12-31"),"week")
values <- rnorm(length(dates))
my.ts <- prepare.ts(dates,values,"week",complete = 0)
my.tbats(my.ts,n_pred=12)
```

```
prepare.ts
```

Format 2 vectors in a proper object usable by all algorithms

Description

Format 2 vectors in a proper object usable by all algorithms

Usage

```
prepare.ts(dates, values, freq, complete = 0)
```

Arguments

dates	A vector of dates that can be parsed by lubridate
values	A vector of same size as dates
freq	A character string that indicates the frequency of the time series ("week", "month", "quarter", "day").
complete	A numerical value (or NA) to fill the missing data points

Details

Creates a list with the time series in a dataframe and a ts object, and the frequency stored in decimal and literal values. The result is meant to be put in the prophet or forecast functions

Value

A list containing : a dataframe, a ts vector for the time series, and 2 scalars for its frequency

Examples

```
library(lubridate)
library(dplyr)
library(ggplot2)
dates <- seq(lubridate::as_date("2000-01-01"),lubridate::as_date("2010-12-31"),"quarter")
values <- rnorm(length(dates))
my.ts <- prepare.ts(dates,values,"month",complete = 0)
plot(my.ts$obj.ts)
ggplot(my.ts$obj.df,aes(dates,val)) + geom_line()
```

runUserInterface	<i>Lauches the shiny demo app for testing the package from a simple CSV file</i>
------------------	--

Description

Lauches the shiny demo app for testing the package from a simple CSV file

Usage

```
runUserInterface()
```

Index

`complete.ts`, [2](#)

`getBestModel`, [3](#)

`getFrequency`, [4](#)

`my.bats`, [5](#)

`my.ets`, [5](#)

`my.mae`, [6](#)

`my.predictions`, [6](#)

`my.prophet`, [8](#)

`my.rmse`, [8](#)

`my.sarima`, [9](#)

`my.shortterm`, [10](#)

`my.stlm`, [11](#)

`my.tbats`, [11](#)

`prepare.ts`, [12](#)

`runUserInterface`, [13](#)