Package ‘AEDForecasting’

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Title Change Point Analysis in ARIMA Forecasting

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Description Package to incorporate change point analysis in ARIMA forecasting.

Depends R (>= 3.1.2)

License GPL-3

LazyData true

Suggests R.rsp

Imports changepoint, forecast, signal

VignetteBuilder R.rsp

RoxygenNote 5.0.1

NeedsCompilation no

Repository CRAN

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Contents

cpi *CPI Function*

Description

Incorporate change point analysis in ARIMA forecasting

Usage

```
cpi(myts, startChangePoint = 1, endChangePoint = 0, step = 1, num = 15,
  cpmeth = "BinSeg", CPpenalty = "SIC", showModel = FALSE)
```

Arguments

`myts`	a time series object
`startChangePoint`	a positive integer for minimum number of changepoints
`endChangePoint`	a positive integer for maximum number of change points. If 0 then only startChangePoint number of change points will be entered. Should be either 0 or greater than startChangePoint and if so the algorithm will loop through all values inbetween subject to step
`step`	an integer to step through loop of change points
`num`	Bump model number (see below)
`cpmeth`	changepoint method. Default is BinSeg. See cpa package for details
`CPpenalty`	default is SIC. See cpa package for details
`showModel`	default is False, if True shows all models for all changepoints, if an integer all models for that changepoint, if a string all changepoints for that model

Value

A data frame with all the results from analysis

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