

Package ‘AEDForecasting’

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Title Change Point Analysis in ARIMA Forecasting

Version 0.20.0

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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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`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

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