

Package ‘wired’

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Type Package

Title Weighted Adaptive Prediction with Structured Dependence

Version 1.0.1

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Description Builds a joint probabilistic forecast across series and horizons using adaptive copulas (Gaussian/t) with shrinkage-repaired correlations. At the low level it calls a probabilistic mixer per series and horizon, which backtests several simple predictors, predicts next-window Continuous Ranked Probability Score (CRPS), and converts those scores into softmax weights to form a calibrated mixture (`r/q/p/dfun`). The mixer blends eight simple predictors: a naive predictor that wraps the last move in a PERT distribution; an arima predictor using `auto.arima` for one-step forecasts; an Exponentially Weighted Moving Average (EWMA) gaussian predictor with mean/variance under a Gaussian; a historical bootstrap predictor that resamples past horizon-aligned moves; a drift residual bootstrap predictor combining linear trend with bootstrapped residuals; a volatility-scaled naive predictor centering on the last move and scaling by recent volatility; a robust median mad predictor using median/MAD with Laplace or Normal shape; and a shrunk quantile predictor that fits a few quantile regressions over time and interpolates to a full predictive. The function then couples the per-series mixtures on a common transform (additive/multiplicative/log-multiplicative), simulates coherent draws, and returns both transformed- and level-scale samplers and summaries.

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RoxygenNote 7.3.3

Imports `mc2d` (>= 0.2.1), `forecast` (>= 8.24.0), `quantreg` (>= 6.1), `MASS` (>= 7.3-65), `imputeTS` (>= 3.4)

Encoding UTF-8

URL https://rpubs.com/giancarlo_vercellino/wired

Suggests `knitr`, `testthat` (>= 3.0.0)

Config/testthat/edition 3

Depends `R` (>= 4.1.0)

NeedsCompilation no

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Contents

wired	2
Index	6

wired	<i>wired: Weighted Adaptive Prediction with Structured Dependence</i>
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Description

Builds a joint probabilistic forecast across series and horizons using adaptive copulas (Gaussian/t) with shrinkage-repaired correlations. At the low level it calls a probabilistic mixer per series and horizon, which backtests several simple predictors, predicts next-window Continuous Ranked Probability Score (CRPS), and converts those scores into softmax weights to form a calibrated mixture (r/q/p/dfun). The mixer blends eight simple predictors: a naive predictor that wraps the last move in a PERT distribution; an arima predictor using auto.arima for one-step forecasts; an Exponentially Weighted Moving Average (EWMA) gaussian predictor with mean/variance under a Gaussian; a historical bootstrap predictor that resamples past horizon-aligned moves; a drift residual bootstrap predictor combining linear trend with bootstrapped residuals; a volatility-scaled naive predictor centering on the last move and scaling by recent volatility; a robust median mad predictor using median/MAD with Laplace or Normal shape; and a shrunk quantile predictor that fits a few quantile regressions over time and interpolates to a full predictive. The function then couples the per-series mixtures on a common transform (additive/multiplicative/log-multiplicative), simulates coherent draws, and returns both transformed- and level-scale samplers and summaries.

Usage

```
wired(
  ts_set,
  future,
  dates = NULL,
  mode = c("additive", "multiplicative", "log_multiplicative"),
  n_testing = 30,
  dep_metric = c("kendall", "spearman", "pearson"),
  corr_adapt = c("static", "ewma", "rolling", "regime"),
  ewma_lambda = 0.15,
  roll_window = 60,
  shrink_alpha = 0.05,
  copula = c("gaussian", "t"),
  t_df = 7,
  stress_fun = c("mean_abs", "rms"),
  calm_q = 0.5,
  stress_q = 0.85,
  stress_smooth = 5,
  stress_blend_k = 8,
  seed = 123,
  u_eps = 1e-06,
```

```
    ...
  )
```

Arguments

<code>ts_set</code>	A matrix, or data frame of numeric time series.
<code>future</code>	Integer scalar: forecast horizon used both for marginal models and for the dependence transform lag.
<code>dates</code>	Vector of date values for the plot. Default: NULL.
<code>mode</code>	Transformation to be applied to the time series: one of "additive", "multiplicative", "log_multiplicative".
<code>n_testing</code>	Integer; number of expanding-window evaluation points. Default: 30.
<code>dep_metric</code>	Dependence estimator for the correlation prototype: "kendall", "spearman" (rank-based; mapped to Gaussian/t correlation), or "pearson" (linear correlation).
<code>corr_adapt</code>	Time-adaptation mode for correlation: - "static": single correlation from all aligned history, - "ewma": exponentially weighted correlation (fast-reacting), - "rolling": correlation from the last 'roll_window' rows, - "regime": blend calm vs stress correlations using a stress score.
<code>ewma_lambda</code>	Numeric in (0,1); higher values react faster in "ewma". Effective memory is about 1/lambda.
<code>roll_window</code>	Integer; rolling window size for "rolling" and as a fallback in "regime". It is truncated to available rows if necessary.
<code>shrink_alpha</code>	Numeric in (0,1); shrink correlation toward identity to stabilize inversion and PD repair.
<code>copula</code>	Copula family: "gaussian" or "t". The t-copula introduces symmetric tail dependence controlled by 't_df'.
<code>t_df</code>	Degrees of freedom for the t-copula; must be > 2. Lower values increase tail dependence.
<code>stress_fun</code>	Stress score used by "regime": "mean_abs" = mean absolute transformed return per row; "rms" = root-mean-square per row.
<code>calm_q, stress_q</code>	Numeric quantiles in (0,1) with 'calm_q < stress_q'. Rows with stress lower than 'calm_q' form the calm set; rows with stress greater than 'stress_q' form the stress set. If either set is too small the method falls back to a rolling correlation.
<code>stress_smooth</code>	Integer (greater than 1); length of a trailing moving average applied to the stress score to reduce noise.
<code>stress_blend_k</code>	Positive scalar controlling logistic sharpness when blending calm/stress correlations at the latest stress value. Larger 'k', sharper switching.
<code>seed</code>	Integer RNG seed used both for copula draws and mixture components. For strict reproducibility across runs/platforms, keep packages and R versions fixed.
<code>u_eps</code>	Small positive number used to clip uniform copula draws away from 0 and 1 to avoid quantile extremes or infinite transforms.
<code>...</code>	Additional arguments forwarded to internal functions.

Value

A list with:

res_by_h Named list $h_1 \dots h_H$ (one per horizon) of per-horizon fits and helpers.

rfun_* Joint draw helpers: `rfun_trafo(n)` and `rfun_level(n)` return 3-D arrays $H \times n \times p$ (transformed vs level scale), and `rfun_both(n)` returns `list(trafo=..., level=...)` with the same shapes.

plot Recorded base R plot object.

meta Wrapper-level settings and controls (e.g., `future`, `mode`, `n_testing`, dependence/correlation and copula parameters, and regime-stress controls).

Author(s)

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See Also

Useful links:

- https://rpubs.com/giancarlo_vercellino/wired

Examples

```
set.seed(1)
n <- 300
ts_set <- data.frame(
  A = 100 + cumsum(rnorm(n, 0, 1)),
  B = 80 + cumsum(rnorm(n, 0, 1))
)

fitH <- wired(
  ts_set = ts_set,
  future = 2,
  mode = "additive",
  n_testing = 2,

  dep_metric = "spearman",
  corr_adapt = "rolling",
  roll_window = 40,
  copula = "gaussian",
  seed = 123,

  n_crps_mc = 30,
  q_grid_size = 10
)

draws_level <- fitH$rfun_level(5)
print(dim(draws_level))

both <- fitH$rfun_both(5)
```


Index

wired, [2](#)

wired-package (wired), [2](#)