

# Package ‘tspredict’

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**Title** Time Series Prediction Integrated Tuning

**Version** 1.0.747

**Description** Prediction is one of the most important activities while working with time series. There are many alternative ways to model the time series. Finding the right one is challenging to model them. Most data-driven models (either statistical or machine learning) demand tuning. Setting them right is mandatory for good predictions. It is even more complex since time series prediction also demands choosing a data pre-processing that complies with the chosen model. Many time series frameworks have features to build and tune models. The package differs as it provides a framework that seamlessly integrates tuning data pre-processing activities with the building of models. The package provides functions for defining and conducting time series prediction, including data pre(post)processing, decomposition, tuning, modeling, prediction, and accuracy assessment. More information is available at Izau et al. <[doi:10.5753/sbbd.2022.224330](https://doi.org/10.5753/sbbd.2022.224330)>.

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bal_oversampling	<i>Oversampling</i>
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**Description**

Oversampling balances the class distribution of a dataset by increasing the representation of the minority class in the dataset. It wraps the smotefamily library.

**Usage**

```
bal_oversampling(attribute)
```

**Arguments**

attribute      The class attribute to target balancing using oversampling.

**Value**

A bal\_oversampling object.

**Examples**

```
data(iris)
mod_iris <- iris[c(1:50,51:71,101:111),]

bal <- bal_oversampling('Species')
bal <- daltoolbox::fit(bal, mod_iris)
adjust_iris <- daltoolbox::transform(bal, mod_iris)
table(adjust_iris$Species)
```

---

bal_subsampling	<i>Subsampling</i>
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---

**Description**

Subsampling balances the class distribution of a dataset by reducing the representation of the majority class in the dataset.

**Usage**

```
bal_subsampling(attribute)
```

**Arguments**

attribute      The class attribute to target balancing using subsampling

**Value**

A bal\_subsampling object.

**Examples**

```
data(iris)
mod_iris <- iris[c(1:50,51:71,101:111),]

bal <- bal_subsampling('Species')
bal <- daltoolbox::fit(bal, mod_iris)
adjust_iris <- daltoolbox::transform(bal, mod_iris)
table(adjust_iris$Species)
```

---

cla\_fs

*Feature Selection*

---

**Description**

Feature selection is a process of selecting a subset of relevant features from a larger set of features in a dataset for use in model training. The FeatureSelection class in R provides a framework for performing feature selection.

**Usage**

```
cla_fs(attribute)
```

**Arguments**

attribute      The target variable.

**Value**

An instance of the FeatureSelection class.

**Examples**

```
#See ?cla_fs_fss for an example of feature selection
```

---

`cla_fs_fss`*Forward Stepwise Selection*

---

**Description**

Forward stepwise selection is a technique for feature selection in which attributes are added to a model one at a time based on their ability to improve the model's performance. It stops adding once the candidate addition does not significantly improve model adjustment. It wraps the leaps library.

**Usage**

```
cla_fs_fss(attribute)
```

**Arguments**

`attribute`      The target variable.

**Value**

A `cla_fs_fss` object.

**Examples**

```
data(iris)
myfeature <- daltoolbox::fit(cla_fs_fss("Species"), iris)
data <- daltoolbox::transform(myfeature, iris)
head(data)
```

---

`cla_fs_ig`*Information Gain*

---

**Description**

Information Gain is a feature selection technique based on information theory. It measures the information obtained for the target variable by knowing the presence or absence of a feature. It wraps the FSelector library.

**Usage**

```
cla_fs_ig(attribute)
```

**Arguments**

`attribute`      The target variable.

**Value**

A cla\_fs\_ig object.

**Examples**

```
data(iris)
myfeature <- daltoolbox::fit(cla_fs_ig("Species"), iris)
data <- daltoolbox::transform(myfeature, iris)
head(data)
```

---

cla\_fs\_lasso

*Feature Selection using Lasso*

---

**Description**

Feature selection using Lasso regression is a technique for selecting a subset of relevant features. It wraps the glmnet library.

**Usage**

```
cla_fs_lasso(attribute)
```

**Arguments**

attribute      The target variable.

**Value**

A cla\_fs\_lasso object.

**Examples**

```
data(iris)
myfeature <- daltoolbox::fit(cla_fs_lasso("Species"), iris)
data <- daltoolbox::transform(myfeature, iris)
head(data)
```

---

cla_fs_relief	<i>Relief</i>
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---

**Description**

Feature selection using Relief is a technique for selecting a subset of relevant features. It calculates the relevance of a feature by considering the difference in feature values between nearest neighbors of the same and different classes. It wraps the FSelector library.

**Usage**

```
cla_fs_relief(attribute)
```

**Arguments**

attribute      The target variable.

**Value**

A cla\_fs\_relief object.

**Examples**

```
data(iris)
myfeature <- daltoolbox::fit(cla_fs_relief("Species"), iris)
data <- daltoolbox::transform(myfeature, iris)
head(data)
```

---

fertilizers	<i>Fertilizers (Regression)</i>
-------------	---------------------------------

---

**Description**

List of Brazilian fertilizers consumption of N, P2O5, K2O.

- brazil\_n: nitrogen consumption from 1961 to 2020.
- brazil\_p2o5: phosphate consumption from 1961 to 2020.
- brazil\_k2o: potash consumption from 1961 to 2020.

**Usage**

```
data(fertilizers)
```

**Format**

list of fertilizers' time series.

**Source**

This dataset was obtained from the MASS library.

**References**

International Fertilizer Association (IFA): <http://www.fertilizer.org>.

**Examples**

```
data(fertilizers)
head(fertilizers$brazil_n)
```

---

ts_aug_awareness	<i>Augmentation by awareness</i>
------------------	----------------------------------

---

**Description**

Time series data augmentation is a technique used to increase the size and diversity of a time series dataset by creating new instances of the original data through transformations or modifications. The goal is to improve the performance of machine learning models trained on time series data by reducing overfitting and improving generalization. Awareness reinforce recent data preferably.

**Usage**

```
ts_aug_awareness(factor = 1)
```

**Arguments**

factor            increase factor for data augmentation

**Value**

a ts\_aug\_awareness object.

**Examples**

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#data augmentation using awareness
augment <- ts_aug_awareness()
augment <- fit(augment, xw)
xa <- transform(augment, xw)
ts_head(xa)
```



---

ts\_aug\_awaresmooth      *Augmentation by awareness smooth*

---

### Description

Time series data augmentation is a technique used to increase the size and diversity of a time series dataset by creating new instances of the original data through transformations or modifications. The goal is to improve the performance of machine learning models trained on time series data by reducing overfitting and improving generalization. Awareness Smooth reinforce recent data preferably. It also smooths noise data.

### Usage

```
ts_aug_awaresmooth(factor = 1)
```

### Arguments

factor                    increase factor for data augmentation

### Value

a ts\_aug\_awaresmooth object.

### Examples

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#data augmentation using awareness
augment <- ts_aug_awaresmooth()
augment <- fit(augment, xw)
xa <- transform(augment, xw)
ts_head(xa)
```

---

ts\_aug\_flip                    *Augmentation by flip*

---

### Description

Time series data augmentation is a technique used to increase the size and diversity of a time series dataset by creating new instances of the original data through transformations or modifications. The goal is to improve the performance of machine learning models trained on time series data by reducing overfitting and improving generalization. Flip mirror the sliding observations relative to the mean of the sliding windows.

**Usage**

```
ts_aug_flip()
```

**Value**

a ts\_aug\_flip object.

**Examples**

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#data augmentation using flip
augment <- ts_aug_flip()
augment <- fit(augment, xw)
xa <- transform(augment, xw)
ts_head(xa)
```

---

ts\_aug\_jitter

*Augmentation by jitter*

---

**Description**

Time series data augmentation is a technique used to increase the size and diversity of a time series dataset by creating new instances of the original data through transformations or modifications. The goal is to improve the performance of machine learning models trained on time series data by reducing overfitting and improving generalization. jitter adds random noise to each data point in the time series.

**Usage**

```
ts_aug_jitter()
```

**Value**

a ts\_aug\_jitter object.

**Examples**

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#data augmentation using flip
```

```
augment <- ts_aug_jitter()
augment <- fit(augment, xw)
xa <- transform(augment, xw)
ts_head(xa)
```

---

ts_aug_none	<i>no augmentation</i>
-------------	------------------------

---

### Description

Does not make data augmentation.

### Usage

```
ts_aug_none()
```

### Value

a ts\_aug\_none object.

### Examples

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#no data augmentation
augment <- ts_aug_none()
augment <- fit(augment, xw)
xa <- transform(augment, xw)
ts_head(xa)
```

---

ts_aug_shrink	<i>Augmentation by shrink</i>
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---

### Description

Time series data augmentation is a technique used to increase the size and diversity of a time series dataset by creating new instances of the original data through transformations or modifications. The goal is to improve the performance of machine learning models trained on time series data by reducing overfitting and improving generalization. stretch does data augmentation by decreasing the volatility of the time series.

### Usage

```
ts_aug_shrink(scale_factor = 0.8)
```

**Arguments**

scale\_factor for shrink

**Value**

a ts\_aug\_shrink object.

**Examples**

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#data augmentation using flip
augment <- ts_aug_shrink()
augment <- fit(augment, xw)
xa <- transform(augment, xw)
ts_head(xa)
```

---

ts\_aug\_stretch

*Augmentation by stretch*

---

**Description**

Time series data augmentation is a technique used to increase the size and diversity of a time series dataset by creating new instances of the original data through transformations or modifications. The goal is to improve the performance of machine learning models trained on time series data by reducing overfitting and improving generalization. stretch does data augmentation by increasing the volatility of the time series.

**Usage**

```
ts_aug_stretch(scale_factor = 1.2)
```

**Arguments**

scale\_factor for stretch

**Value**

a ts\_aug\_stretch object.

**Examples**

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#data augmentation using flip
augment <- ts_aug_stretch()
augment <- fit(augment, xw)
xa <- transform(augment, xw)
ts_head(xa)
```

---

ts_aug_wormhole	<i>Augmentation by wormhole</i>
-----------------	---------------------------------

---

**Description**

Time series data augmentation is a technique used to increase the size and diversity of a time series dataset by creating new instances of the original data through transformations or modifications. The goal is to improve the performance of machine learning models trained on time series data by reducing overfitting and improving generalization. Wormhole does data augmentation by removing lagged terms and adding old terms.

**Usage**

```
ts_aug_wormhole()
```

**Value**

a ts\_aug\_wormhole object.

**Examples**

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#data augmentation using flip
augment <- ts_aug_wormhole()
augment <- fit(augment, xw)
xa <- transform(augment, xw)
ts_head(xa)
```

---

`ts_fil_ema`*Time Series Exponential Moving Average*

---

**Description**

Used to smooth out fluctuations, while giving more weight to recent observations. Particularly useful when the data has a trend or seasonality component.

**Usage**

```
ts_fil_ema(ema = 3)
```

**Arguments**

`ema` exponential moving average size

**Value**

a `ts_fil_ema` object.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]
# convert to sliding windows
ts <- ts_data(sin_data$y, 10)
ts_head(ts, 3)
summary(ts[,10])

# filter
filter <- ts_fil_ema(ema = 3)
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

`ts_fil_hp`*Hodrick-Prescott Filter*

---

**Description**

This filter eliminates the cyclical component of the series, performs smoothing on it, making it more sensitive to long-term fluctuations. Each observation is decomposed into a cyclical and a growth component.

**Usage**

```
ts_fil_hp(lambda = 100, preserve = 0.9)
```

**Arguments**

lambda	It is the smoothing parameter of the Hodrick-Prescott filter. $\text{Lambda} = 100 * (\text{frequency})^2$ Correspondence between frequency and lambda values annual => frequency = 1 // lambda = 100 quarterly => frequency = 4 // lambda = 1600 monthly => frequency = 12 // lambda = 14400 weekly => frequency = 52 // lambda = 270400 daily (7 days a week) => frequency = 365 // lambda = 13322500 daily (5 days a week) => frequency = 252 // lambda = 6812100
preserve	value between 0 and 1. Balance the composition of observations and applied filter. Values close to 1 preserve original values. Values close to 0 adopts HP filter values.

**Value**

a ts\_fil\_hp object.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]

# filter
filter <- ts_fil_hp(lambda = 100*(26)^2) #frequency assumed to be 26
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts\_fil\_kalman

*Kalman Filter*


---

**Description**

The Kalman filter is an estimation algorithm that produces estimates of certain variables based on imprecise measurements to provide a prediction of the future state of the system.

**Usage**

```
ts_fil_kalman(H = 0.1, Q = 1)
```

**Arguments**

- H variance or covariance matrix of the measurement noise. This noise pertains to the relationship between the true system state and actual observations. Measurement noise is added to the measurement equation to account for uncertainties or errors associated with real observations. The higher this value, the higher the level of uncertainty in the observations.
- Q variance or covariance matrix of the process noise. This noise follows a zero-mean Gaussian distribution. It is added to the equation to account for uncertainties or unmodeled disturbances in the state evolution. The higher this value, the greater the uncertainty in the state transition process.

**Value**

a ts\_fil\_kalman object.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]

# filter
filter <- ts_fil_kalman()
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts\_fil\_lowess

*Lowess Smoothing*

---

**Description**

It is a smoothing method that preserves the primary trend of the original observations and is used to remove noise and spikes in a way that allows data reconstruction and smoothing.

**Usage**

```
ts_fil_lowess(f = 0.2)
```

**Arguments**

- f smoothing parameter. The larger this value, the smoother the series will be. This provides the proportion of points on the plot that influence the smoothing.



**Value**

a ts\_fil\_lowess object.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]

# filter
filter <- ts_fil_lowess(f = 0.2)
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts\_fil\_ma

*Time Series Moving Average*

---

**Description**

Used to smooth out fluctuations and reduce noise in a time series.

**Usage**

```
ts_fil_ma(ma = 3)
```

**Arguments**

ma                    moving average size

**Value**

a ts\_fil\_ma object.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]
# convert to sliding windows
ts <- ts_data(sin_data$y, 10)
ts_head(ts, 3)
summary(ts[,10])

# filter
```

```

filter <- ts_fil_ma(3)
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)

```

---

ts_fil_none	<i>no filter</i>
-------------	------------------

---

### Description

Does not make data filter

### Usage

```
ts_fil_none()
```

### Value

a ts\_fil\_none object.

### Examples

```

library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#no data filter
filtering <- ts_fil_none()
filtering <- fit(filtering, xw)
xa <- transform(filtering, xw)
ts_head(xa)

```

---

ts_fil_qes	<i>Quadratic Exponential Smoothing</i>
------------	--

---

### Description

This code implements quadratic exponential smoothing on a time series. Quadratic exponential smoothing is a smoothing technique that includes components of both trend and seasonality in time series forecasting.

### Usage

```
ts_fil_qes(gamma = FALSE)
```

**Arguments**

gamma                    If TRUE, enables the gamma seasonality component.

**Value**

a ts\_fil\_qes obj.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]
# convert to sliding windows
ts <- ts_data(sin_data$y, 10)
ts_head(ts, 3)
summary(ts[,10])

# filter
filter <- ts_fil_qes()
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts\_fil\_recursive            *Recursive Filter*

---

**Description**

Applies linear filtering to a univariate time series or to each series within a multivariate time series. It is useful for outlier detection, and the calculation is done recursively. This recursive calculation has the effect of reducing autocorrelation among observations, so that for each detected outlier, the filter is recalculated until there are no more outliers in the residuals.

**Usage**

```
ts_fil_recursive(filter)
```

**Arguments**

filter                    smoothing parameter. The larger the value, the greater the smoothing. The smaller the value, the less smoothing, and the resulting series shape is more similar to the original series.

**Value**

a ts\_fil\_recursive object.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]

# filter
filter <- ts_fil_recursive(filter = 0.05)
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts_fil_seas_adj	<i>Seasonal Adjustment</i>
-----------------	----------------------------

---

**Description**

Removes the seasonal component from the time series without affecting the other components.

**Usage**

```
ts_fil_seas_adj(frequency = NULL)
```

**Arguments**

frequency	Frequency of the time series. It is an optional parameter. It can be configured when the frequency of the time series is known.
-----------	---

**Value**

a ts\_fil\_seas\_adj object.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]

# filter
filter <- ts_fil_seas_adj(frequency = 26)
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts_fil_ses	<i>Simple Exponential Smoothing</i>
------------	-------------------------------------

---

## Description

This code implements simple exponential smoothing on a time series. Simple exponential smoothing is a smoothing technique that can include or exclude trend and seasonality components in time series forecasting, depending on the specified parameters.

## Usage

```
ts_fil_ses(gamma = FALSE)
```

## Arguments

gamma            If TRUE, enables the gamma seasonality component.

## Value

a ts\_fil\_ses obj.

## Examples

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]
# convert to sliding windows
ts <- ts_data(sin_data$y, 10)
ts_head(ts, 3)
summary(ts[,10])

# filter
filter <- ts_fil_ses()
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts_fil_smooth	<i>Time Series Smooth</i>
---------------	---------------------------

---

**Description**

Used to remove or reduce randomness (noise).

**Usage**

```
ts_fil_smooth()
```

**Value**

a ts\_fil\_smooth object.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]

filter <- ts_fil_smooth()
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts_fil_spline	<i>Smoothing Splines</i>
---------------	--------------------------

---

**Description**

Fits a cubic smoothing spline to a time series.

**Usage**

```
ts_fil_spline(spar = NULL)
```

**Arguments**

spar	smoothing parameter. When spar is specified, the coefficient of the integral of the squared second derivative in the fitting criterion (penalized log-likelihood) is a monotone function of spar. #'@return a ts_fil_spline object.
------	---

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]

# filter
filter <- ts_fil_spline(spar = 0.5)
filter <- fit(filter, sin_data$y)
y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)
```

---

ts\_fil\_winsor

*Winsorization of Time Series*

---

**Description**

This code implements the Winsorization technique on a time series. Winsorization is a statistical method used to handle extreme values in a time series by replacing them with values closer to the center of the distribution.

**Usage**

```
ts_fil_winsor(li = 0.05)
```

**Arguments**

li                    Defines the Winsorization limit (proportion of values to be trimmed)

**Value**

a ts\_fil\_winsor obj.

**Examples**

```
# time series with noise
library(daltoolbox)
data(sin_data)
sin_data$y[9] <- 2*sin_data$y[9]
# convert to sliding windows
ts <- ts_data(sin_data$y, 10)
ts_head(ts, 3)
summary(ts[,10])

# filter
filter <- ts_fil_winsor()
filter <- fit(filter, sin_data$y)
```

```

y <- transform(filter, sin_data$y)

# plot
plot_ts_pred(y=sin_data$y, yadj=y)

```

---

ts\_maintune

*Time Series Tune*


---

## Description

Time Series Tune

## Usage

```

ts_maintune(
  input_size,
  base_model,
  folds = 10,
  preprocess = list(daltoolbox::ts_norm_gminmax()),
  augment = list(ts_aug_none())
)

```

## Arguments

input_size	input size for machine learning model
base_model	base model for tuning
folds	number of folds for cross-validation
preprocess	list of preprocessing methods
augment	data augmentation method

## Value

a ts\_maintune object.

## Examples

```

library(daltoolbox)
data(sin_data)
ts <- ts_data(sin_data$y, 10)

samp <- ts_sample(ts, test_size = 5)
io_train <- ts_projection(samp$train)
io_test <- ts_projection(samp$test)

tune <- ts_maintune(input_size=c(3:5), base_model = ts_elm(), preprocess = list(ts_norm_gminmax()))
ranges <- list(nhid = 1:5, actfun=c('purelin'))

# Generic model tuning

```



```
model <- fit(tune, x=io_train$input, y=io_train$output, ranges)

prediction <- predict(model, x=io_test$input[,], steps_ahead=5)
prediction <- as.vector(prediction)
output <- as.vector(io_test$output)

ev_test <- evaluate(model, output, prediction)
ev_test
```

---

ts_norm_none	<i>no normalization</i>
--------------	-------------------------

---

### Description

Does not make data normalization.

### Usage

```
ts_norm_none()
```

### Value

a ts\_norm\_none object.

### Examples

```
library(daltoolbox)
data(sin_data)

#convert to sliding windows
xw <- ts_data(sin_data$y, 10)

#no data normalization
normalize <- ts_norm_none()
normalize <- fit(normalize, xw)
xa <- transform(normalize, xw)
ts_head(xa)
```

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