Package ‘ChangePointTaylor’

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Type Package

Title Identify Changes in Mean

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Description A basic implementation of the change in mean detection method outlined in: Taylor, Wayne A. (2000) <https://variation.com/wp-content/uploads/change-point-analyzer/change-point-analysis-a-powerful-new-tool-for-detecting-changes.pdf>. The package recursively uses the mean-squared error change point calculation to identify candidate change points. The candidate change points are then re-estimated and Taylor's backwards elimination process is then employed to come up with a final set of change points. Many of the underlying functions are written in C++ for improved performance.

License GPL (>= 2)

Imports Rcpp (>= 1.0.4), dplyr, purrr, tidyr, magrittr, bench, rlang, ggplot2

LinkingTo Rcpp

LazyData true

RoxygenNote 7.1.1

Suggests knitr, rmarkdown

VignetteBuilder knitr

Encoding UTF-8

NeedsCompilation yes

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Depends R (>= 3.5.0)

Repository CRAN

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#### Description

A more detailed description of what the package does. A length of about one to five lines is recommended.

#### Details

This section should provide a more detailed overview of how to use the package, including the most important functions.

#### Author(s)

Your Name, email optional.

Maintainer: Your Name <your@email.com>

#### References

This optional section can contain literature or other references for background information.

#### See Also

Optional links to other man pages

#### Examples

```r
## Not run:
## Optional simple examples of the most important functions
## These can be in \dorun{} and \donttest{} blocks.

## End(Not run)
```
Description

A simple implementation of the change in mean detection methods developed by Wayne Taylor and utilized in his Change Point Analyzer software. The package recursively uses the `MSE` change point calculation to identify candidate change points. Taylor’s backwards elimination process is then employed to come up with a final set of change points.

Usage

```r
change_point_analyzer(
  x,
  labels = NA,
  n_bootstraps = 1000,
  min_candidate_conf = 0.5,
  min_tbl_conf = 0.9,
  CI = 0.95
)
```

Arguments

- `x` a numeric vector
- `labels` a vector the same length as `x`. Will generate labels for the change points in the output dataframe.
- `n_bootstraps` an integer value. Determines the number of bootstraps when calculating the change confidence level.
- `min_candidate_conf` a value between 0 and 1. The minimum change confidence level to become a candidate change point before re-estimation and backwards elimination.
- `min_tbl_conf` a value between 0 and 1. The minimum change confidence level below which a candidate change point will be eliminated after re-estimation and backwards elimination.
- `CI` a value between 0 and 1. The value of the confidence interval.

Value

A dataframe containing the change points, their confidence levels, and other relevant information.

References

Examples

```r
x <- US_Trade_Deficit$deficit_billions
label_vals <- US_Trade_Deficit$date

change_point_analyzer(x)
change_point_analyzer(x, label = label_vals)
change_point_analyzer(x, label = label_vals, n_bootstraps = 10000)
change_point_analyzer(x, label = label_vals, min_candidate_conf = 0.66, min_tbl_conf = 0.95)
```

Description

A replication of the US Trade Deficit data used in Taylor's manuscript.

Usage

US_Trade_Deficit

Format

A data frame with 24 rows and 2 variables:

- **date** observation month
- **deficit_billions** US trade deficit in billions of dollars ...
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