Package ‘disaggR’

February 9, 2024

Type Package

Title Two-Steps Benchmarks for Time Series Disaggregation

Version 1.0.5.2

Description The twoStepsBenchmark() and threeRuleSmooth() functions allow you to disaggregate a low-frequency time series with higher frequency time series, using the French National Accounts methodology. The aggregated sum of the resulting time series is strictly equal to the low-frequency time series within the benchmarking window. Typically, the low-frequency time series is an annual one, unknown for the last year, and the high frequency one is either quarterly or monthly. See “Methodology of quarterly national accounts”, Insee Méthodes N°126, by Insee (2012, ISBN:978-2-11-068613-8, <https://www.insee.fr/en/information/2579410>).

Imports graphics, grDevices, methods, RColorBrewer (>= 1.1-2), stats, utils

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Config/testthat/edition 3

VignetteBuilder knitr

URL https://inseefr.github.io/disaggR/

NeedsCompilation no
bflSmooth

Smooth a time series

Description

bflSmooth smooths a time series into a time series of a higher frequency that exactly aggregates into the higher one. The process followed is Boot, Feibes and Lisman, which minimizes the squares of the variations.

Usage

bflSmooth(lfserie, nfrequency, weights = NULL, lfserie.is.rate = FALSE)

Arguments

lfserie a time series to be smoothed
nfrequency the new high frequency. It must be a multiple of the low frequency.
weights NULL or a time series of the same size than the expected high-frequency serie.
lfserie.is.rate TRUE or FALSE. Only taken into account if weights isn't NULL.
**Details**

If `weights` isn’t NULL the results depends of `lfserie.is.rate`:

- if FALSE the rate output/weights is smoothed with the constraint that the aggregated output is equal to the input `lfserie`.
- if TRUE the input `lfserie` is the rate to be smoothed, with the constraint that the low-frequency weighted means of the output are equal to `lfserie`.

**Value**

A time series of frequency `nfrequency`

---

**Description**

This function `distance` computes the Minkowski distance of exponent `p`, related to a `tscomparison` object, produced with `in_sample`, `in_disaggr` or `in_revisions`.

**Usage**

```r
distance(x, p = 2)
```

**Arguments**

- `x`: an object of class `tscomparison`
- `p`: an integer greater than 1L, or Inf.

**Details**

The meaning depends on the `tscomparison` function:

- `in_sample` will produce the low-frequency distance between the predicted value and the response, on the coefficient calculation window.
- `in_disaggr` will produce the high-frequency distance between the inputs (eventually, the sum of its contributions) and the benchmarked series.
- `in_revisions` will produce the high-frequency distance between the two benchmarked series (contributions distance isn’t permitted).

**Value**

A numeric of length 1, the distance.

**See Also**

`in_sample`, `in_disaggr`, `in_revisions`
Examples

```r
benchmark <- twoStepsBenchmark(turnover, construction, include.rho = TRUE)
distance(in_sample(benchmark, type="changes"))
distance(in_disaggr(benchmark, type="contributions"), p=1L)
distance(in_disaggr(benchmark, type="changes"), p=Inf)
```

---

### in_disaggr

Comparing a disaggregation with the high-frequency input

**Description**

The function `in_disaggr` takes a `twoStepsBenchmark` or a `threeRuleSmooth` object as an input. It produces a comparison between the benchmarked time series and the high-frequency input.

**Usage**

```r
in_disaggr(object, type = "changes")
```

**Arguments**

- **object**: an object of class "twoStepsBenchmark" or "threeRuleSmooth".
- **type**: "levels", "levels-rebased", "changes" or "contributions". This defines the type of output.

**Details**

The functions `plot` and `autoplot` can be used on this object to produce graphics.

**Value**

A named matrix time series of two columns, one for the response and the other for the input. A `tscomparison` class is added to the object.

**See Also**

- `in_sample`
- `in_revisions`
- `in_scatter`
- `plot.tscomparison`

**Examples**

```r
benchmark <- twoStepsBenchmark(turnover, construction, include.rho = TRUE)
plot(in_disaggr(benchmark))
```
Description

The function `in_revisions` takes two inputs, `twoStepsBenchmark` or a `threeRuleSmooth`, and produces a comparison between those.

Usage

```
in_revisions(object, object_old, type = "changes")
```

Arguments

- `object`: an object of class "twoStepsBenchmark" or "threeRuleSmooth".
- `object_old`: an object of class "twoStepsBenchmark" or "threeRuleSmooth".
- `type`: "levels","levels-rebased", "changes" or "contributions". This defines the type of output.

Details

The functions `plot` and `autoplot` can be used on this object to produce graphics.

Value

A named matrix time series of two columns, one for the response and the other for the predicted value. A `tscomparison` class is added to the object.

See Also

`in_sample` `in_disaggr` `in_scatter` `plot.tscomparison`

Examples

```
benchmark <- twoStepsBenchmark(turnover,construction,include.rho = TRUE)
benchmark2 <- twoStepsBenchmark(turnover,construction,include.differenciation = TRUE)
plot(in_revisions(benchmark,benchmark2))
```
Description

The function `in_sample` returns in-sample predictions from a `praislm` or a `twoStepsBenchmark` object.

Usage

```r
in_sample(object, type = "changes")
```

Arguments

- `object`: an object of class "praislm" or "twoStepsBenchmark".
- `type`: "changes" or "levels". The results are either returned in changes or in levels.

Details

The functions `plot` and `autoplot` can be used on this object to produce graphics.

The predicted values are different from the fitted values:

- they are eventually reintegrated.
- they contain the autocorrelated part of the residuals.

Besides, changes are relative to the latest benchmark value, not the latest predicted value.

Value

a named matrix time series of two columns, one for the response and the other for the predicted value. A "tscomparison" class is added to the object.

See Also

- `in_disaggr`
- `in_revisions`
- `in_scatter`
- `plot.tscomparison`

Examples

```r
benchmark <- twoStepsBenchmark(turnover, construction, include.rho = TRUE)
plot(in_sample(benchmark))
```
in_scatter

Comparing the inputs of a praislm regression

Description

The function in_scatter returns low-frequency comparisons of the inputs from a praislm, a twoStepsBenchmark or threeRuleSmooth.

Usage

in_scatter(
  object,
  type = if (model.list(object)$include.differenciation) "changes" else "levels"
)

Arguments

object an object of class "praislm", "twoStepsBenchmark" or "threeRuleSmooth".

type "levels" or "changes". This defines the type of output. A differencied model can’t have a scatterplot in levels.

Details

The functions plot and autoplot can be used on this object to produce graphics.

Value

a named matrix time series of two or three columns, one for the low-frequency serie and the others for the high-frequency series (eventually differentiated if include.differenciation is TRUE). A tscomparison class is added to the object. For a twoStepsBenchmark object, this matrix has three columns, for the low-frequency series, the high-frequency on the regression span and the high-frequency series on the benchmark span.

If outlier effects are estimated, the contributions of the outliers are substracted from the low-frequency series.

See Also

in_sample in_disaggr in_revisions plot.tscomparison

Examples

benchmark <- twoStepsBenchmark(turnover,construction,include.rho = TRUE)
plot(in_scatter(benchmark))
plot.twoStepsBenchmark

Plotting disaggR objects

Description

Plot methods for objects of class "tscomparison", threeRuleSmooth and twoStepsBenchmark:

- plot draws a plot with base graphics
- autoplot produces a ggplot object

Objects of class tscomparison can be produced with the functions in_sample, in_scatter, in_revisions, in_disaggr.

Usage

```r
## S3 method for class 'twoStepsBenchmark'
plot(
x,     
xlab = NULL, 
ylab = NULL, 
start = NULL, 
end = NULL, 
col = default_col_pal(x), 
lty = default_lty_pal(x), 
show.legend = TRUE, 
main = NULL, 
mar = default_margins(main, xlab, ylab),
...
)

## S3 method for class 'threeRuleSmooth'
plot(
x, 
xlab = NULL, 
ylab = NULL, 
start = NULL, 
end = NULL, 
col = default_col_pal(x), 
lty = default_lty_pal(x), 
show.legend = TRUE, 
main = NULL, 
mar = default_margins(main, xlab, ylab),
...
)

## S3 method for class 'tscomparison'
```
plot(twoStepsBenchmark)

plot(
  x,
  xlab = NULL,
  ylab = NULL,
  start = NULL,
  end = NULL,
  col = default_col_pal(x),
  lty = default_lty_pal(x),
  show.legend = TRUE,
  main = NULL,
  mar = default_margins(main, xlab, ylab),
  ...
)

autoplot.twoStepsBenchmark(
  object,
  xlab = NULL,
  ylab = NULL,
  start = NULL,
  end = NULL,
  col = default_col_pal(object),
  lty = default_lty_pal(object),
  show.legend = TRUE,
  main = NULL,
  mar = NULL,
  theme = default_theme_ggplot(object, start, end, show.legend, xlab, ylab, mar),
  ...
)

autoplot.threeRuleSmooth(
  object,
  xlab = NULL,
  ylab = NULL,
  start = NULL,
  end = NULL,
  col = default_col_pal(object),
  lty = default_lty_pal(object),
  show.legend = TRUE,
  main = NULL,
  mar = NULL,
  theme = default_theme_ggplot(object, start, end, show.legend, xlab, ylab, mar),
  ...
)

autoplot.tscomparison(
  object,
  xlab = NULL,
  ylab = NULL,
start = NULL,
end = NULL,
col = default_col_pal(object),
lty = default_lty_pal(object),
show.legend = TRUE,
main = NULL,
mar = NULL,
theme = default_theme_ggplot(object, start, end, show.legend, xlab, ylab, mar),
...)

Arguments

x (for the plot method) a tscomparison, a twoStepsBenchmark or a threeRuleSmooth.
xlab the title for the x axis
ylab the title for the y axis
start a numeric of length 1 or 2. The start of the plot.
end a numeric of length 1 or 2. The end of the plot.
col the color scale applied on the plot. Could be a vector of colors, or a function from n to a color vector of size n.
lty the linetype scales applied on the plot. Could be a vector of linetypes, or a function from n to a linetypes vector of size n.
show.legend TRUE or FALSE. Should an automatic legend be added to the plot.
main a character of length 1, the title of the plot
mar a numeric of length 4, the margins of the plot specified in the form c(bottom, left, top, right).
... other arguments passed either to ggplot or plot
object (for the autoplot method) a tscomparison, a twoStepsBenchmark or a threeRuleSmooth.
theme a ggplot theme object to replace the default one (only for autoplot methods)

Value

NULL for the plot methods, the ggplot object for the autoplot methods

Examples

benchmark <- twoStepsBenchmark(turnover, construction, include.rho = TRUE)
plot(benchmark)
plot(in_sample(benchmark))
if(require("ggplot2")) {
  autoplot(in_disaggr(benchmark, type="changes"),
           start=c(2015,1),
           end=c(2020,12))
}
plot(in_scatter(benchmark), xlab="title x", ylab="title y")
Producing a report

Description

This function takes an output of the reView shiny application and produces an html report with the same outputs than in shiny.

Usage

rePort(
  object,
  output_file = NULL,
  launch.browser = if (is.null(output_file)) TRUE else FALSE,
  hfserie_name = NULL,
  lfserie_name = NULL,
  ...
)

Arguments

object a twoStepsBenchmark with an univariate hfserie, a reViewOutput, or a character of length 1 with the path of their RDS file. If a reViewOutput is chosen, the former new benchmark is taken as the old one.

output_file The file in which the html should be saved. If NULL the file is temporary, and opened in a tab of the default browser.

launch.browser TRUE or FALSE. If TRUE, the output is opened in the browser. Defaults to TRUE if output_file is NULL.

hfserie_name a language object or a character of length 1. The name of the hfserie, eventually its expression.

lfserie_name a language object or a character of length 1. The name of the lfserie, eventually its expression.

... other arguments passed to rmarkdown::render

Details

It can also directly take a twoStepsBenchmark as an input.

See Also

reView
reUseBenchmark

Using an estimated benchmark model on another time series

Description

This function reapplies the coefficients and parameters of a benchmark on new time series.

Usage

reUseBenchmark(hfserie, benchmark, reeval.smoothed.part=FALSE)

Arguments

hfserie the bended time series. If it is a matrix time series, it has to have the same column names than the hfserie used for the benchmark.

benchmark a twoStepsBenchmark object, from which the parameters and coefficients are taken.

reeval.smoothed.part a boolean of length 1. If TRUE, the smoothed part is reevaluated, hence the aggregated benchmarked series is equal to the low-frequency series.

Details

reUseBenchmark is primarily meant to be used on a series that is derived from the previous one, after some modifications that would bias the estimation otherwise. Working-day adjustment is a good example. Hence, by default, the smoothed part of the first model isn’t reevaluated ; the aggregated benchmarked series isn’t equal to the low-frequency series.

Value

reUseBenchmark returns an object of class twoStepsBenchmark.

Examples

benchmark <- twoStepsBenchmark(turnover, construction)
turnover_modif <- turnover
benchmark2 <- reUseBenchmark(turnover_modif, benchmark)
reView

A shiny app to reView and modify twoStepsBenchmarks

Description

reView allows the user to easily access diverse outputs in order to review a benchmark object, made with twoStepsBenchmark.

The hfserie_name and lfserie_name define:

Usage

reView(object, hfserie_name = NULL, lfserie_name = NULL, compare = TRUE)

Arguments

object a twoStepsBenchmark with an univariate hfserie, a reViewOutput, or a character of length 1 with the path of their RDS file. If a reViewOutput is chosen, the former new benchmark is taken as the old one.

hfserie_name a language object or a character of length 1. The name of the hfserie, eventually its expression.

lfserie_name a language object or a character of length 1. The name of the lfserie, eventually its expression.

compare a boolean of length 1, that tells if the outputs of the old benchmark should be displayed.

Details

- the default file name of the RDS file
- the names of the series in the output call element

By default, these are set as defined in their call element.

The app is made of shiny modules in order to make it easy to integrate it into a wider application. In the module part, every input are defined as reactive variables.

Value

a list, of class reViewOutput, containing the new benchmark, the old one, the names of the series and the boolean compare. This object can also be saved in RDS format through the app. The reViewOutput object can be displayed as a html report with the same informations than in shiny, with the rePort method.

See Also

rePort
threeRuleSmooth

Bends a time series with a lower frequency one by smoothing their rate

Description

threeRuleSmooth bends a time series with a time series of a lower frequency. The procedure involved is a proportional Denton benchmark.

Therefore, the resulting time series is the product of the high frequency input with a smoothed rate. This latter is extrapolated through an arithmetic sequence.

The resulting time series is equal to the low-frequency series after aggregation within the benchmark window.

Usage

threeRuleSmooth(
  hfserie,
  lfserie,
  start.benchmark = NULL,
  end.benchmark = NULL,
  start.domain = NULL,
  end.domain = NULL,
  start.delta.rate = NULL,
  end.delta.rate = NULL,
  set.delta.rate = NULL,
  ...
)

Arguments

hfserie the bended time series. It can be a matrix time series.
lfserie a time series whose frequency divides the frequency of hfserie.
start.benchmark an optional start for lfserie to bend hfserie. Should be a numeric of length 1 or 2, like a window for lfserie. If NULL, the start is defined by lfserie's window.
end.benchmark an optional end for lfserie to bend hfserie. Should be a numeric of length 1 or 2, like a window for lfserie. If NULL, the start is defined by lfserie's window.

Examples

## Not run:
reView(twoStepsBenchmark(turnover, construction))

## End(Not run)
threeRuleSmooth

start.domain | an optional start of the output high-frequency series. It also defines the smoothing window: The low-frequency residuals will be extrapolated until they contain the smallest low-frequency window that is around the high-frequency domain window. Should be a numeric of length 1 or 2, like a window for hfserie. If NULL, the start is defined by hfserie’s window.

end.domain | an optional end of the output high-frequency series. It also defines the smoothing window: The low-frequency residuals will be extrapolated until they contain the smallest low-frequency window that is around the high-frequency domain window.

start.delta.rate | an optional start for the mean of the rate difference. It is required as a common difference for the arithmetical extrapolation of the rate. Should be a numeric of length 1 or 2, like a window for lfserie. If NULL, the start is defined by lfserie’s window.

delta.rate | an optional end for the mean of the rate difference. It is required as a common difference for the arithmetical extrapolation of the rate. Should be a numeric of length 1 or 2, like a window for lfserie. If NULL, the end is defined by lfserie’s window.

set.delta.rate | an optional double, that allows the user to set the delta mean instead of using a mean.

... | if the dots contain a cl item, its value overwrites the value of the returned call. This feature allows to build wrappers.

Details

In order to smooth the rate, threeRuleSmooth calls bflSmooth and uses a modified and extrapolated version of hfserie as weights:

- only the full cycles are kept
- the first and last full cycles are replicated respectively backwards and forwards to fill the domain window.

Value

threeRuleSmooth returns an object of class "threeRuleSmooth".

The functions plot and autoplot (the generic from ggplot2) produce graphics of the benchmarked series and the bending series. The functions in_disaggr, in_revisions, in_scatter produce various comparisons on which plot and autoplot can also be used.

The generic accessor functions as.ts, model.list, smoothed.rate extract various useful features of the returned value.

An object of class "threeRuleSmooth" is a list containing the following components:

benchmarked.serie | a time series, that is the result of the benchmark.

lf.rate | a time series, that is the low-frequency rate of the threeRuleSmooth.

smoothed.rate | the smoothed rate of the threeRuleSmooth.
twoStepsBenchmark

Regress and bends a time series with a lower frequency one

twoStepsBenchmark bends a time series with a time series of a lower frequency. The procedure involved is a Prais-Winsten regression, then an additive Denton benchmark.

Therefore, the resulting time series is the sum of a regression fit and of a smoothed part. The smoothed part minimizes the sum of squares of its differences.

The resulting time series is equal to the low-frequency series after aggregation within the benchmark window.

Usage

twoStepsBenchmark(hfserie,lfserie,include.differenciation=FALSE,include.rho=FALSE,
set.coef=NULL,set.const=NULL,
start.coef.calc=NULL,end.coef.calc=NULL,
start.benchmark=NULL,end.benchmark=NULL,
start.domain=NULL,end.domain=NULL,outliers=NULL,
...)

annualBenchmark(hfserie,lfserie,
include.differenciation=FALSE,include.rho=FALSE,
set.coef=NULL,set.const=NULL,
start.coef.calc=start(lfserie)[1L],
...)

Example

## How to use threeRuleSmooth

```r
smooth <- threeRuleSmooth(hfserie = turnover,
                        lfserie = construction)
as.ts(smooth)
coef(smooth)
summary(smooth)
library(ggplot2)
autoplot(in_disaggr(smooth))
```
twoStepsBenchmark

end.coeff.calc=end(lfserie)[1L],
start.benchmark=start(lfserie)[1L],
end.benchmark=end.coeff.calc[1L]+1L,
start.domain=start(hfserie),
end.domain=c(end.benchmark[1L]+2L,frequency(hfserie)),
outliers=NULL)

Arguments

hfserie the bended time series. It can be a matrix time series.
lfserie a time series whose frequency divides the frequency of hfserie.
include.differenciation a boolean of length 1. If TRUE, lfserie and hfserie are differentiated before the estimation of the regression.
include.rho a boolean of length 1. If TRUE, the regression includes an autocorrelation parameter for the residuals. The applied procedure is a Prais-Winsten estimation.
set.coeff an optional numeric, that allows the user to set the regression coefficients instead of evaluating them. If hfserie is not a matrix, set.coeff can be an unnamed numeric of length 1. Otherwise, set.coeff has to be a named numeric, which will set the corresponding coefficients instead of evaluating them. Each column name of hfserie and each outlier set with the outlier arg initialize a coefficient with the same name, that can be set through set.coeff. The default name for a non-matrix time series is then “hfserie”. By example, a LS2003 and the time series can be set using set.coeff=c(hfserie=3,LS2003=1).
set.const an optional numeric of length 1, that sets the regression constant. The constant is actually an automatically added column to hfserie. Using set.const=3 is equivalent to using set.coeff=c(constant=3).
start.coeff.calc an optional start for the estimation of the coefficients of the regression. Should be a numeric of length 1 or 2, like a window for lfserie. If NULL, the start is defined by lfserie’s window.
end.coeff.calc an optional end for the estimation of the coefficients of the regression. Should be a numeric of length 1 or 2, like a window for lfserie. If NULL, the end is defined by lfserie’s window.
start.benchmark an optional start for lfserie to bend hfserie. Should be a numeric of length 1 or 2, like a window for lfserie. If NULL, the start is defined by lfserie’s window.
end.benchmark an optional end for lfserie to bend hfserie. Should be a numeric of length 1 or 2, like a window for lfserie. If NULL, the start is defined by lfserie’s window.
start.domain an optional for the output high-frequency series. It also defines the smoothing window: The low-frequency residuals will be extrapolated until they contain the smallest low-frequency window that is around the high-frequency domain window. Should be a numeric of length 1 or 2, like a window for hfserie. If NULL, the start is defined by hfserie’s window.
end.domain  an optional end for the output high-frequency series. It also defines the smoothing window: The low-frequency residuals will be extrapolated until they contain the smallest low-frequency window that is around the high-frequency domain window. Should be a numeric of length 1 or 2, like a window for hfserie. If NULL, the start is defined by hfserie’s window.

outliers  an optional named list of numeric vectors, whose pattern is like list(AO2008T2=c(0,0,3,2),LS2002=c(0.1,0.1,0.1,0.1)) where:
- "AO" stands for additive outlier or "LS" for level shift
- The integer that follows stands for the outlier starting year
- an optional integer, preceded by the letter T, stands for the low-frequency cycle of the outlier start.
- The numeric vector values stands for the disaggregated value of the outlier and its length must be a multiple of hf / lf

The outliers coefficients are evaluated though the regression process, like any coefficient. Therefore, if any outlier is outside of the coefficient calculation window, it should be fixed using set.coeff.

...  if the dots contain a cl item, its value overwrites the value of the returned call. This feature allows to build wrappers.

Details

annualBenchmark is a wrapper of the main function, that applies more specifically to annual series, and changes the default window parameters to the ones that are commonly used by quarterly national accounts.

Value

twoStepsBenchmark returns an object of class "twoStepsBenchmark".

The function summary can be used to obtain and print a summary of the regression used by the benchmark. The functions plot and autoplot (the generic from ggplot2) produce graphics of the benchmarked serie and the bending serie. The functions in_disaggr, in_revisions, in_scatter produce comparisons on which plot and autoplot can also be used.

The generic accessor functions as.ts, prais, coefficients, residuals, fitted.values, model.list, se, rho extract various useful features of the returned value.

An object of class "twoStepsBenchmark" is a list containing the following components:

benchmarked.serie  a time series, that is the result of the benchmark. It is equal to fitted.values + smoothed.part.

fitted.values  a time series, that is the high-frequency series as it is after having applied the regression coefficients. Compared to the fitted values of the regression, which can be retrieved inside the regression component, it has a high-frequency time series and can eventually be integrated if include.differentiation is TRUE.

regression  an object of class praislm, it is the regression on which relies the benchmark. It can be extracted with the function prais
smoothed.part the smoothed part of the two-steps benchmark. It is the smoothed difference between the fitted.values and lfserie.
model.list a list containing all the arguments submitted to the function.
call the matched call (either of twoStepsBenchmark or annualBenchmark)

Examples

```r
## How to use annualBenchmark or twoStepsBenchmark

benchmark <- twoStepsBenchmark(hfserie = turnover,
                                 lfserie = construction,
                                 include.differenciation = TRUE)
as.ts(benchmark)
coef(benchmark)
summary(benchmark)
library(ggplot2)
autoplot(in_sample(benchmark))

## How to manually set the coefficient

benchmark2 <- twoStepsBenchmark(hfserie = turnover,
                                 lfserie = construction,
                                 include.differenciation = TRUE,
                                 set.coef = 0.1)
coef(benchmark2)
```
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