Package ‘fastTS’

March 28, 2024

Type Package

Title Fast Time Series Modeling for Seasonal Series with Exogenous Variables

Version 1.0.1

Description An implementation of sparsity-ranked lasso and related methods for time series data. This methodology is especially useful for large time series with exogenous features and/or complex seasonality. Originally described in Peterson and Cavanaugh (2022) <doi:10.1007/s10182-021-00431-7> in the context of variable selection with interactions and/or polynomials, ranked sparsity is a philosophy with methods useful for variable selection in the presence of prior informational asymmetry. This situation exists for time series data with complex seasonality, as shown in Peterson and Cavanaugh (2024) <doi:10.1177/1471082X231225307>, which also describes this package in greater detail. The sparsity-ranked penalization methods for time series implemented in ‘fastTS’ can fit large/complex/high-frequency time series quickly, even with a high-dimensional exogenous feature set. The method is considerably faster than its competitors, while often producing more accurate predictions. Also included is a long hourly series of arrivals into the University of Iowa Emergency Department with concurrent local temperature.

Suggests covr, kableExtra, knitr, magrittr, rmarkdown, testthat (>= 3.0.0), tibble

Imports dplyr, methods, ncvreg, RcppRoll, rlang, yardstick

Depends R (>= 3.5)

License GPL (>= 3)

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RoxygenNote 7.3.1

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VignetteBuilder knitr
AICc

AICc: internal AICc function for lasso models

Description

internal AICc function for lasso models

Internal function for obtaining oos results

Internal function for converting time series into model matrix of lags

Usage

AICc(fit, eps = 1)

get_oos_results(fits, ytest, Xtest)

gt_model_matrix(y, X = NULL, n_lags_max)
Arguments

- **fit**: an object with logLik method.
- **eps**: minimum df used in computation
- **fits**: a list of fits with different tuning parameters
- **ytest**: validation data
- **Xtest**: new X data, including lags
- **y**: time series vector
- **X**: Additional exogenous features
- **n_lags_max**: Maximum number of lags to add

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**Description**

Uses penalized regression to quickly fit time series models with potentially complex seasonal patterns and exogenous variables. Based on methods described in Peterson & Cavanaugh (2024).

**Usage**

```r
fastTS(
  y,
  X = NULL,
  n_lags_max,
  gamma = c(0, 2^(-2:4)),
  ptrain = 0.8,
  pf_eps = 0.01,
  w_endo,
  w_exo,
  weight_type = c("pacf", "parametric"),
  m = NULL,
  r = c(rep(0.1, length(m)), 0.01),
  plot = FALSE,
  ncvreg_args = list(penalty = "lasso", returnX = FALSE, lambda.min = 0.001)
)
```

## S3 method for class 'fastTS'
plot(x, log.l = TRUE, ...)

## S3 method for class 'fastTS'
coef(object, choose = c("AICc", "BIC"), ...)

## S3 method for class 'fastTS'
print(x, ...)
## S3 method for class 'fastTS'

```
summary(object, choose = c("AICc", "BIC"), ...)
```

### Arguments

- **y**: univariate time series outcome
- **X**: matrix of predictors (no intercept)
- **n_lags_max**: maximum number of lags to consider
- **gamma**: vector of exponent for weights
- **ptrain**: prop. to leave out for test data
- **pf_eps**: penalty factors below this will be set to zero
- **w_endo**: optional pre-specified weights for endogenous terms
- **w_exo**: optional pre-specified weights for exogenous terms (details)
- **weight_type**: type of weights to use for endogenous terms
- **m**: mode(s) for seasonal lags (used if weight_type = "parametric")
- **r**: penalty factors for seasonal + local scaling functions (used if weight_type = "parametric")
- **plot**: logical; whether to plot the penalty functions
- **ncvreg_args**: additional args to pass through to ncvreg
- **x**: a fastTS object
- **log.l**: Should the x-axis (lambda) be logged?
- **...**: passed to downstream functions
- **object**: a fastTS object
- **choose**: which criterion to use for lambda selection (AICc or BIC)

### Details

The default weights for exogenous features will be chosen based on a similar approach to the adaptive lasso (using bivariate OLS estimates). For lower dimensional X, it’s advised to set `w_exo="unpenalized"`, because this allows for statistical inference on exogenous variable coefficients via the `summary` function.

By default, a seasonal frequency `m` must not be specified and the PACF is used to estimate the weights for endogenous terms. A parametric version is also available, which allows for a penalty scaling function that penalizes seasonal and recent lags less according to the penalty scaling functions described in Peterson & Cavanaugh (2024). See the `penalty_scaler` function for more details, and to plot the penalty function for various values of `m` and `r`.

### Value

A list of class `fastTS` with elements

- **fits**: a list of lasso fits
Arguments passed to ncvreg

- **gamma**: the (negative) exponent on the penalty weights, one for each fit
- **n_lags_max**: the maximum number of lags
- **y**: the time series
- **X**: the utilized matrix of exogenous features
- **oos_results**: results on test data using best of fits
- **train_idx**: index of observations used in training data
- **weight_type**: the type of weights used for endogenous terms
- **m**: the mode(s) for seasonal lags (used if weight_type = "parametric")
- **r**: penalty factors for seasonal + local scaling functions
- **ptrain**: the proportion used to train the model

The summary object produced by ncvreg evaluated at the best tuning parameter combination (best AICc).

References


See Also

predict.fastTS

Examples

data("LakeHuron")
fit_LH <- fastTS(LakeHuron)
fit_LH
coef(fit_LH)
plot(fit_LH)
### penalty_scaler

**Penalty Scaling Function for parametric penalty weights**

**Description**

Penalty Scaling Function for parametric penalty weights

**Usage**

```r
penalty_scaler(lag, m, r, plot = TRUE, log = TRUE)
```

**Arguments**

- `lag`: a vector of lags for which to calculate the penalty function
- `m`: a vector of seasonality modes
- `r`: a vector of dim \((m + 1)\) for the factor penalties on \(c(m, \text{time})\)
- `plot`: logical; whether to plot the penalty function
- `log`: logical; whether to return the log of the penalty function

### predict.fastTS

**Predict function for fastTS object**

**Description**

Predict function for fastTS object

**Usage**

```r
# S3 method for class 'fastTS'
predict(
  object,
  n_ahead = 1,
  X_test,
  y_test,
  cumulative = FALSE,
  forecast_ahead = FALSE,
  return_intermediate = FALSE,
  ...
)
```
Arguments

- **object**: an fastTS object
- **n_ahead**: the look-ahead period for predictions
- **X_test**: a matrix exogenous features for future predictions (optional)
- **y_test**: the test series for future predictions (optional)
- **cumulative**: cumulative (rolling) sums of 1-, 2-, 3-, ..., k-step-ahead predictions.
- **forecast_ahead**: returns forecasted values for end of training series
- **return_intermediate**: if TRUE, returns the intermediate predictions between the 1st and n_ahead predictions, as data frame.
- **...**: currently unused

Details

The `y_test` argument must be supplied if predictions are desired or if `n_ahead` < `nrow(X_test)`.
This is because in order to obtain 1-step forecast for, say, the 10th observation in the test data set,
the 9th observation of `y_test` is required.
Forecasts for the first `n_ahead` observations after the training set can be obtained by setting `forecast_ahead` to TRUE,
which will return the forecasted values at the end of the training data.
It produces the 1-step-ahead prediction, the 2-step-ahead prediction, ... through the `n_ahead`-step prediction.
The `cumulative` argument is similar but will return the cumulative (rolling) sums of 1-, 2-, 3-, ..., `n_ahead`-step-ahead predictions.

Value

a vector of predictions, or a matrix of 1- through `n_ahead` predictions.

Examples

```
data("LakeHuron")
fit_LH <- fastTS(LakeHuron)
predict(fit_LH)
```

uihc_ed_arrivals

Hourly arrivals into the University of Iowa Hospital Emergency Department

Description

A data set containing the 17 columns described below. There are 41640 observations running from 2013 to 2018.
Data set are already sorted by time.

Usage

uihc_ed_arrivals
Format

a data frame with 17 columns and 41640 rows:

- **Year**  Calendar year
- **Quarter**  Fiscal year quarter
- **Month**  Integer for month of year
- **Day**  Integer for day of month
- **Hour**  Integer for hour of day
- **Arrivals**  Number of arrivals into the ED (outcome)
- **Date**  Date
- **Weekday**  Indicator for day of week
- **temp**  Hourly concurrent temperature
- **xmas**  Christmas day indicator
- **xmas2**  Day after Christmas
- **nye**  New Years Eve indicator
- **nyd**  New Years Day indicator
- **thx**  Thanksgiving day indicator
- **thx**  Thanksgiving day (after) indicator
- **ind**  Independence day indicator
- **game_Day**  Hawkeye football game day indicator

Source

UIHC Emergency Department.
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