Package ‘tsfgrnn’

November 25, 2019

Type Package
Title Time Series Forecasting Using GRNN
Version 0.1.0
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Description A general regression neural network (GRNN) is a variant of a Radial Basis Function Network characterized by a fast single-pass learning. ‘tsfgrnn’ allows you to forecast time series using a GRNN model Francisco Martinez et al. (2019) <doi:10.1007/978-3-030-20521-8_17> and Weizhong Yan (2012) <doi:10.1109/TNNLS.2012.2198074>. When the forecasting horizon is higher than 1, two multi-step ahead forecasting strategies can be used. The model built is autoregressive, that is, it is only based on the observations of the time series. You can consult and plot how the prediction was done. It is also possible to assess the forecasting accuracy of the model using rolling origin evaluation.

License GPL-2
Encoding UTF-8
LazyData true
RoxygenNote 6.1.1
Suggests testthat, knitr, rmarkdown
Imports ggplot2
VignetteBuilder knitr
URL https://github.com/franciscomartinezdelrio/tsfgrnn
BugReports https://github.com/franciscomartinezdelrio/tsfgrnn
NeedsCompilation no
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Repository CRAN
Date/Publication 2019-11-25 21:30:02 UTC
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 autoplot.grnnForecast  
Create a ggplot object from a grnnForecast object

Description

It uses a grnnForecast object to create a ggplot object that plots a time series and its forecast using GRNN regression.

Usage

```r
## S3 method for class 'grnnForecast'
autoplot(forecast, highlight = c("none", "points"))
```

Arguments

- **forecast**  
The grnnForecast object.

- **highlight**  
A string value indicating what elements should be highlighted. Possible values are "none" and "points".

Value

The ggplot object representing a plotting with the forecast.

Examples

```r
pred <- grnn_forecasting(USAccDeaths, h = 12, lags = 1:12, sigma = 50)
library(ggplot2)
autoplot(pred)
```
grnn_examples

Examples of a GRNN model

Description

It shows the examples of the model associated to a grnnForecast object.

Usage

grnn_examples(forecast)

Arguments

forecast A grnnForecast object.

Value

A matrix including the features and targets of the examples associated with the model of a grnnForecast object.

Examples

pred <- grnn_forecasting(ts(1:8), h = 1, lags = 1:2)
grnn_examples(pred)

grnn_forecasting

Time series forecasting using GRNN regression

Description

It applies GRNN regression to forecast the future values of a time series. The lags used as autoregressive variables are set with the lags parameter. If the user does not set the lags, these values are selected automatically.

Usage

gnn_forecasting(timeS, h, lags = NULL, sigma = NULL, msas = c("recursive", "MIMO"), scale = TRUE)
Arguments

- **timeS**: A numeric vector or time series of class `ts`.
- **h**: A positive integer. Number of periods for forecasting.
- **lags**: An integer vector in increasing order expressing the lags used as autoregressive variables.
- **sigma**: A positive real value. The smoothing parameter in GRNN regression. If NULL (the default) the parameter is chosen using an optimization tool.
- **msas**: A string indicating the Multiple-Step Ahead Strategy used when more than one value is predicted. It can be "MIMO" or "recursive" (the default).
- **scale**: A logical. If TRUE (the default), the time series is scaled to the range [0, 1].

Value

An object of class "grnnForecast". The function `summary` can be used to obtain or print a summary of the results. An object of class "grnnForecast" is a list containing at least the following components:

- **call**: the matched call.
- **msas**: the Multi-Step Ahead Strategy.
- **prediction**: a time series with the forecast.
- **model**: an object of class "grnnModel" with the GRNN model

Examples

```r
pred <- grnn_forecasting(USAccDeaths, h = 12, lags = 1:12)
plot(pred)
```

---

**grnn_weights**

*Training examples and their corresponding weights used in a prediction*

Description

It shows the input vector and the weights of the training examples used in a prediction associated with a "grnnForecast" object.

Usage

```r
grnn_weights(forecast)
```

Arguments

- **forecast**: A grnnForecast object.
Value

A list including the input vectors used in GRNN regression and the training examples, with their weights, used in the prediction.

Examples

```r
pred <- grnn_forecasting(UKgas, h = 4, lags = 1:4, msas = "MIMO")
grnn_weights(pred)
```

plot.grnnForecastRO

Plot the prediction for a test set

Description

It plots the forecast associated with a test set generated with the function `rolling_origin`.

Usage

```r
## S3 method for class 'grnnForecastRO'
plot(x, h = NULL, ...)
```

Arguments

- `x` the object obtained from a call to `rolling_origin`.
- `h` an integer. The forecasting horizon. If NULL (the default), the maximum forecasting horizon of all the test sets is used.
- `...` Other plotting parameters to affect the plot.

Value

None

plot_example

Plot an example used in a prediction of a grnnForecast object

Description

This function is useful to see how the forecast has been computed. An ordinal specifying the order of the weight has to be supplied and the function plots the training pattern associated with that ordinal.

Usage

```r
plot_example(forecast, position, h = 1, timeS = c("preprocessed", "original"))
```
predict.grnnForecast

Arguments

forecast An integer. It is an ordinal number indicating what training pattern to plot. For instance, if position is 1 it means that the training pattern with the greatest weight should be plotted. If position is 2 the training pattern with the second greatest weight is plotted and so on.

position An integer. This value is only useful when the recursive strategy is being used. It indicates the forecasting horizon

h A string value indicating what time series to plot. Possible values are "preprocessed" (the default) and "original". That is, you can plot the preprocessed or the original time series.

timeS

Value

A ggplot object representing an example used in the prediction.

Examples

```r
pred <- grnn_forecasting(USAccDeaths, h = 12, lags = 1:12, sigma = 50)
library(ggplot2)
plot_example(pred, 1)
```

predict.grnnForecast  
Predict method for GRNN models for time series forecasting.

Description

Predicted values based on a GRNN model for time series forecasting.

Usage

```r
## S3 method for class 'grnnForecast'
predict(object, h, ...)
```

Arguments

object a grnnForecast object obtained by a call to the grnn_forecasting function.

h an integer. The forecasting horizon.

... further arguments passed to or from other methods.

Details

If the models uses the MIMO strategy for multiple-step ahead prediction, the forecasting horizon is fixed to the model forecasting horizon.
rolling_origin

Value

a grnnForecast object with the prediction and information about the GRNN model, see the documentation of grnn_forecasting for the structure of grnnForecast objects.

Examples

```
pred <- grnn_forecasting(UKgas, h = 4, msas = "MIMO")
new_pred <- predict(pred, h = 4)
print(new_pred$prediction)
plot(new_pred) # To see a plot with the forecast
```

Description

It uses the model and the time series associated with a grnnForecast object to assess the forecasting accuracy of the model using the last \( h \) values of the time series to build test sets applying a rolling origin evaluation.

Usage

```
rolling_origin(grnnf, h = NULL, rolling = TRUE)
```

Arguments

- **grnnf**: A grnnForecast object.
- **h**: A positive integer. The forecast horizon. If NULL (the default) the prediction horizon of the grnnForecast object is used.
- **rolling**: A logical. If TRUE (the default), forecasting horizons from 1 to \( h \) are used. Otherwise, only horizon \( h \) is used.

Details

This function assesses the forecast accuracy of the model used by the grnnForecast object. It uses \( h \) different test and training sets. The first test set consists of the last \( h \) values of the time series (the training set is formed by the previous values). The next test set consists of the last \( h - 1 \) values of the time series and so on (the last test set is formed by the last value of the time series).

Value

A list containing at least the following fields:

- **test_sets**: a matrix containing the test sets used in the evaluation. Every row contains a different test set.
- **predictions**: The predictions for the test sets.
rolling_origin

<table>
<thead>
<tr>
<th>errors</th>
<th>The errors for the test sets.</th>
</tr>
</thead>
<tbody>
<tr>
<td>global_accu</td>
<td>Different measures of accuracy applied to all the errors.</td>
</tr>
<tr>
<td>h_accu</td>
<td>Different measures of accuracy applied to all the errors for every forecasting horizon.</td>
</tr>
</tbody>
</table>

Examples

```r
pred <- grnn_forecasting(UKgas, h = 4, lags = 1:4, scale = FALSE)
ro <- rolling_origin(pred)
print(ro$global_accu)
```
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