

Package ‘forecaster’

July 22, 2025

Title Time Series Forecast System

Version 3.0.2

Description A web application for displaying, analysing and forecasting univariate time series. Includes basic methods such as mean, naïve, seasonal naïve and drift, as well as more complex methods such as Holt-Winters Box, G and Jenkins, G (1976) <doi:10.1111/jtsa.12194> and ARIMA Brockwell, P.J. and R.A.Davis (1991) <doi:10.1007/978-1-4419-0320-4>.

License GPL (>= 2)

Imports DT, zoo, golem, config, forecast, htmltools, lubridate, stringr, rlang, shinyjs, shinyAce, echarts4r, htmlwidgets, colourpicker, shinydashboard, shiny (>= 1.7.1), shinycustomloader, shinydashboardPlus (>= 2.0.0)

Depends R (>= 4.0)

Encoding UTF-8

URL <https://promidat.website>, <https://github.com/PROMiDAT/forecaster>

BugReports <https://github.com/PROMiDAT/forecaster/issues>

RoxygenNote 7.3.2

Language en-US

NeedsCompilation no

Author Oldemar Rodriguez [aut, cre],
Diego Jiménez [aut]

Maintainer Oldemar Rodriguez <oldemar.rodriguez@ucr.ac.cr>

Repository CRAN

Date/Publication 2024-11-26 08:30:02 UTC

Contents

calibrar.arima	2
calibrar.HW	3
dfnormal	4

df_periods	4
e_acf	5
e_decompose	6
e_histnormal	6
e_pacf	7
e_periods	8
e_qq	8
e_tc	9
forecasteR	10
get_start	11
grafico.errores	11
MSE	12
RE	13
RMSE	13
RSS	14
run_app	15
smoothing	15
tabla.errores	16
text_toDate	16
var.categoricas	17
var.numericas	18
Index	19

calibrar.arima	<i>Best parameters arima model</i>
----------------	------------------------------------

Description

Best parameters arima model

Usage

calibrar.arima(train, test, period, ar = 0:2, es = 0:1)

Arguments

- train a ts object (train of a time series).
- test a ts object (test of a time series).
- period value indicate the period to use.
- ar vector of values to test p, d, q of arima model.
- es vector of values to test P, D, Q of arima model.

Value

arima model

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
calibrar.arima(AirPassengers[1:132], AirPassengers[133:144], 12, 0:1)
```

calibrar.HW

Best parameters HoltWinters model

Description

Best parameters HoltWinters model

Usage

```
calibrar.HW(train, test, paso = 0.1)
```

Arguments

train	a ts object (train of a time series).
test	a ts object (test of a time series).
paso	indicates by value to test alpha, beta and gamma.

Value

HoltWinters model

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
calibrar.HW(window(AirPassengers, end = c(1959, 12)), window(AirPassengers, start = 1960), 0.5)
```

dfnormal	<i>Data.frame with normal test</i>
----------	------------------------------------

Description

Data.frame with normal test

Usage

```
dfnormal(data)
```

Arguments

data a data.frame object only with the numeric columns.

Value

data.frame

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
dfnormal(iris[, -5])
```

df_periods	<i>Periodogram Data.frame</i>
------------	-------------------------------

Description

Periodogram Data.frame

Usage

```
df_periods(x)
```

Arguments

x a ts object.

Value

data.frame

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
df_periods(AirPassengers)
```

e_acf

Best parameters arima model

Description

Best parameters arima model

Usage

```
e_acf(x)
```

Arguments

x a ts object.

Value

echarts4r plot

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
e_acf(AirPassengers)
```

e_decompose	<i>Decompose plot</i>
-------------	-----------------------

Description

Decompose plot

Usage

```
e_decompose(serie, f = NULL, noms = NULL)
```

Arguments

serie	a ts object.
f	vector of dates for the time series.
noms	vector of names for y axis.

Value

echarts4r plot

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
e_decompose(AirPassengers)
```

e_histnormal	<i>Normal plot</i>
--------------	--------------------

Description

Normal plot

Usage

```
e_histnormal(  
  data,  
  colorbar = "steelblue",  
  colorline = "gray",  
  nombres = c("Histograma", "Curva Normal")  
)
```

Arguments

data	a numeric column of a data.frame.
colorbar	a color for the bars.
colorline	a color for the line.
nombres	a character vector of length 2 specifying the titles to use on legend.

Value

echarts4r plot

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
e_histnormal(iris$Sepal.Length)
```

e_pacf	<i>Best parameters arima model</i>
--------	------------------------------------

Description

Best parameters arima model

Usage

```
e_pacf(x)
```

Arguments

x	a ts object.
---	--------------

Value

echarts4r plot

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
e_pacf(AirPassengers)
```

e_periods	<i>Periodogram Plot</i>
-----------	-------------------------

Description

Periodogram Plot

Usage

```
e_periods(x, p = NULL, noms = NULL)
```

Arguments

x	a ts object.
p	which important period to plot.
noms	vector of length 3 to indicate the text to use.

Value

echarts4r plot

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
e_periods(AirPassengers)
```

e_qq	<i>Qplot + Qline</i>
------	----------------------

Description

Qplot + Qline

Usage

```
e_qq(data, colorpoint = "steelblue", colorline = "gray")
```

Arguments

data	a numeric column of a data.frame.
colorpoint	a color for the points.
colorline	a color for the line.

Value

echarts4r plot

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
e_qq(iris$Sepal.Length)
```

e_tc

Tendencia y Estacionalidad

Description

Tendencia y Estacionalidad

Usage

```
e_tc(x, d = NULL, noms = c("Time Series", "Trend", "Cyclicalitv"))
```

Arguments

x	a ts object.
d	a vector of dates to use on axis x (Optional).
noms	a vector of 3 to indicate the names to use on legend.

Value

data.frame

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
e_tc(AirPassengers)
```

forecaster*Time Series Forecast System*

Description

A web application for displaying, analysing and forecasting univariate time series. Includes basic methods such as mean, naïve, seasonal naïve and drift, as well as more complex methods such as Holt-Winters Box, G and Jenkins, G (1976) <doi:10.1111/jtsa.12194> and ARIMA Brockwell, P.J. and R.A.Davis (1991) <doi:10.1007/978-1-4419-0320-4>.

Details

Package: forecaster
Type: Package
Version: 3.0.2
Date: 2024-11-25
License: GPL (>=2)

Author(s)

Maintainer: Oldemar Rodriguez Rojas <oldemar.rodriguez@ucr.ac.cr>

- Oldemar Rodriguez Rojas <oldemar.rodriguez@ucr.ac.cr>
- Diego Jiménez Alvarado

See Also

Useful links:

- <https://promidat.website>
- <https://github.com/PROMiDAT/forecaster>
- Report bugs at <https://github.com/PROMiDAT/forecaster/issues>

get_start	<i>Get ts start of a time series</i>
-----------	--------------------------------------

Description

Get ts start of a time series

Usage

```
get_start(ini, tipo_f, patron)
```

Arguments

ini	a Date object.
tipo_f	type of the time series ('year', 'month', ..., 'seconds').
patron	frequency of time series.

Value

numeric vector of lenght 2

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
get_start(as.Date("2021-06-30"), 'days', 365)
```

grafico.errores	<i>Error plot for all predictions</i>
-----------------	---------------------------------------

Description

Error plot for all predictions

Usage

```
grafico.errores(errores)
```

Arguments

errores	a data.frame with errors of a time series.
---------	--

Value

data.frame

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
model <- arima(window(AirPassengers, end = c(1959, 12)))
pred <- predict(model, 12)
e <- tabla.errores(list(pred$pred), window(AirPassengers, start = 1960))
grafico.errores(e)
```

MSE

Mean Square Error

Description

Mean Square Error

Usage

MSE(Pred, Real)

Arguments

Pred	a ts object (prediction).
Real	a ts object (real).

Value

numeric

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
model <- arima(window(AirPassengers, end = c(1959, 12)))
pred <- predict(model, 12)
MSE(pred$pred, window(AirPassengers, start = 1960))
```

RE	<i>Relative Error</i>
----	-----------------------

Description

Relative Error

Usage

```
RE(Pred, Real)
```

Arguments

Pred	a ts object (prediction).
Real	a ts object (real).

Value

numeric

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
model <- arima(window(AirPassengers, end = c(1959, 12)))
pred <- predict(model, 12)
RE(pred$pred, window(AirPassengers, start = 1960))
```

RMSE	<i>Root Mean Square Error</i>
------	-------------------------------

Description

Root Mean Square Error

Usage

```
RMSE(Pred, Real)
```

Arguments

Pred	a ts object (prediction).
Real	a ts object (real).

Value

numeric

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
model <- arima(window(AirPassengers, end = c(1959, 12)))  
pred <- predict(model, 12)  
RMSE(pred$pred, window(AirPassengers, start = 1960))
```

RSS	<i>RSS</i>
-----	------------

Description

RSS

Usage

RSS(Pred, Real)

Arguments

Pred	a ts object (prediction).
Real	a ts object (real).

Value

numeric

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
model <- arima(window(AirPassengers, end = c(1959, 12)))  
pred <- predict(model, 12)  
RSS(pred$pred, window(AirPassengers, start = 1960))
```

run_app	<i>Run the Shiny Application</i>
---------	----------------------------------

Description

Run the Shiny Application

Usage

```
run_app(...)
```

Arguments

... A series of options to be used inside the app.

smoothing	<i>Apply rolling to a numeric vector.</i>
-----------	---

Description

Apply rolling to a numeric vector.

Usage

```
smoothing(v, n)
```

Arguments

v a numeric vector.
n integer value specifying the window width.

Value

numeric vector

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
smoothing(AirPassengers, 5)
```

tabla.errores	<i>Error table for all predictions</i>
---------------	--

Description

Error table for all predictions

Usage

```
tabla.errores(Preds, Real, nombres = NULL)
```

Arguments

Preds	a list of ts objects (prediction).
Real	a ts object (real).
nombres	names for the data.frame (optional).

Value

data.frame

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
model <- arima(window(AirPassengers, end = c(1959, 12)))
pred <- predict(model, 12)
tabla.errores(list(pred$pred), window(AirPassengers, start = 1960))
```

text_toDate	<i>Convert character to dates</i>
-------------	-----------------------------------

Description

Convert character to dates

Usage

```
text_toDate(f)
```

Arguments

f	a vector of character.
---	------------------------

Value

list

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
text_toDate(c("2023 january 27", "2023 january 28"))
```

<code>var.categoricas</code>	<i>Filter category variables of a data.frame</i>
------------------------------	--

Description

Filter category variables of a data.frame

Usage

```
var.categoricas(data)
```

Arguments

`data` a data.frame object.

Value

data.frame

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
var.categoricas(iris)
```

var.numericas	<i>Filter numeric variables of a data.frame</i>
---------------	---

Description

Filter numeric variables of a data.frame

Usage

```
var.numericas(data)
```

Arguments

data a data.frame object.

Value

data.frame

Author(s)

Diego Jimenez <diego.jimenez@promidat.com>

Examples

```
var.numericas(iris)
```

Index

- * **package**
 - forecasteR, [10](#)
- calibrar.arima, [2](#)
- calibrar.HW, [3](#)
- df_periods, [4](#)
- dfnormal, [4](#)
- e_acf, [5](#)
- e_decompose, [6](#)
- e_histnormal, [6](#)
- e_pacf, [7](#)
- e_periods, [8](#)
- e_qq, [8](#)
- e_tc, [9](#)
- forecasteR, [10](#)
- forecasteR-package (forecasteR), [10](#)
- get_start, [11](#)
- grafico.errores, [11](#)
- MSE, [12](#)
- RE, [13](#)
- RMSE, [13](#)
- RSS, [14](#)
- run_app, [15](#)
- smoothing, [15](#)
- tabla.errores, [16](#)
- text_toDate, [16](#)
- var.categoricas, [17](#)
- var.numericas, [18](#)