

# Package ‘tsSelect’

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**Type** Package

**Title** Execution of Time Series Models

**Version** 0.1.8

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**Description** Execution of various time series models and choosing the best one either by a specific error metric or by picking the best one by majority vote. The models are based on the “forecast” package, written by Prof. Rob Hyndman.

**License** GPL-2

**LazyData** TRUE

**Depends** R (>= 3.0.2)

**Imports** forecast

**RoxygenNote** 5.0.1

**NeedsCompilation** no

**Repository** CRAN

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check_object	<i>Check Object class</i>
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**Description**

Internal function that verifies the class of the object (should be time series)

**Usage**

```
check_object(x)
```

**Arguments**

x                    A timeseries object

**Details**

internal function for verifying that the object belongs to class "time series"

**Value**

stops if object not a ts class

**Author(s)**

Avi Blinder

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ros1_ts	<i>"Time Series sample"</i>
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**Description**

This sample dataset is taken from a Kaggle's competition ("Rossman Store Sales")

**Usage**

```
data("ros1_ts")
```

**Format**

The format is: Time-Series [1:365] from 1 to 365: 0.1 5530 4327 4486 4997 ...

**Details**

Only 2013 sales data from the first store are represented in the dataset

**Source**

```
"https://www.kaggle.com/c/rossmann-store-sales/data"
```

**Examples**

```
data(ros1_ts)
## maybe str(ros1_ts) ; plot(ros1_ts) ...
```

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```
ros2_ts           "Time Series sample 2"
```

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**Description**

This sample dataset is taken from a Kaggle's competition ("Rossman Store Sales")

**Usage**

```
data("ros2_ts")
```

**Format**

The format is: Time-Series [1:365] from 1 to 365: 0.1 5530 4327 4486 4997 ...

**Details**

Sales data from the second store are represented in the dataset

**Source**

```
"https://www.kaggle.com/c/rossmann-store-sales/data"
```

**Examples**

```
data(ros2_ts)
```

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`run_models`*Run ts Models*

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**Description**

Function that executes several models and picks the best one.

**Usage**

```
run_models(ts1, accuracy_measure = NULL)
```

**Arguments**

`ts1` A timeseries object  
`accuracy_measure` - Possible error measures: ME, RMSE, MAE, MPE, MAPE, MASE, ACF1

**Value**

the best time series model

**Author(s)**

Avi Blinder

**Examples**

```
data(ros1_ts)
run_models(ros1_ts)
run_models(ros1_ts, "RMSE")
```

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