Package: Rlgt (via r-universe)

August 27, 2024

Type Package

Title Bayesian Exponential Smoothing Models with Trend Modifications

Version 0.2-2

URL https://github.com/cbergmeir/Rlgt

Date 2023-08-30

Description An implementation of a number of Global Trend models for time series forecasting that are Bayesian generalizations and extensions of some Exponential Smoothing models. The main differences/additions include 1) nonlinear global trend, 2) Student-t error distribution, and 3) a function for the error size, so heteroscedasticity. The methods are particularly useful for short time series. When tested on the well-known M3 dataset, they are able to outperform all classical time series algorithms. The models are fitted with MCMC using the 'rstan' package.

License GPL-3

Encoding UTF-8

LazyData true

ByteCompile true

Depends R (>= 3.4.0), Rcpp (>= 0.12.0), methods, rstantools, forecast, truncnorm

Imports rstan (>= 2.26.0), sn

LinkingTo StanHeaders (>= 2.26.0), rstan (>= 2.26.0), BH (>= 1.66.0), Rcpp (>= 0.12.0), RcppEigen (>= 0.3.3.3.0), RcppParallel (>= 5.0.2)

SystemRequirements GNU make

NeedsCompilation yes

RoxygenNote 7.2.3

Suggests doParallel, foreach, knitr, rmarkdown

VignetteBuilder knitr

Repository https://cbergmeir.r-universe.dev
RemoteUrl https://github.com/cbergmeir/rlgt
RemoteRef HEAD
RemoteSha 20197605e7be995baba9dcacb7067e2b0ceefa1e