Package Bsts R

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Package Bsts R

Package 'bsts' May 2, 2020 Version 0.9.5 Date 2020-04-29 Title Bayesian Structural Time Series Author Steven L. Scott <steve.the.bayesian@gmail.com> Maintainer Steven L. Scott <steve.the.bayesian@gmail.com> Description Time series regression using dynamic linear models fit using MCMC.

Package 'bsts' - R

Linking: Please use the canonical form https://CRAN.R-project.org/package=bsts to link to this page.https://CRAN.R-project.org/package=bsts to link to this page.

CRAN - Package bsts

The bsts package allows for non-Gaussian error families in the observation equation (as well as some state components) by using data augmentation to express these families as conditionally Gaussian. As of version 0.7.0, bsts supports having multiple observations at the same time point. In this case the basic model is taken to be

bsts function | R Documentation

Name : Description : MATCH.NumericTimestamps: Match Numeric Timestamps: SuggestBurn: Suggested burn-in size:

add.random.walk.holiday: Random Walk Holiday State Model

bsts package | R Documentation

Install the latest version of this package by entering the following in R: install.packages("bsts") Try the bsts package in your browser. Run. Any scripts or data that you put into this service are public. Nothing. bsts documentation built on May 2, 2020, 5:05 p.m. R Package Documentation ...

bsts: Bayesian Structural Time Series version 0.9.5 from CRAN

R/bsts.R defines the following functions: .CheckCompatibility .Truncate .ComputeOriginalSeries .RemoveInterceptAmbiguity .SetDefaultPrior BstsOptions bsts bsts source: R/bsts.R rdrr.io Find an R package R language docs Run R in your browser R Notebooks

bsts source: R/bsts.R - R Package Documentation

The bsts R package is a tool for fitting structural time series models using Bayesian methods and bsts stands for Bayesian structural time series. The bsts can be configured for short term or long term forecasting, incorporating one or more seasonal effects, or fitting explanatory models if forecasting is not the primary goal.

Structural Time-Series Models | Tingting's Blog

bsts is an R package for bayesian structural time series modeling. library(bsts) # Load data data(iclaims) #Specify the trend and seasonality. ss <- AddLocalLinearTrend(list(), initial.claims$iclaimsNSA) ss <- AddSeasonal(ss, initial.claims$iclaimsNSA, nseasons = 52) #set the seed within bsts. model2 <- bsts(iclaimsNSA ~ ., state.specification = ss, data = initial.claims, niter = 3000, seed = 1) model3 <- bsts(iclaimsNSA ~ ., state.specification = ss, data = initial.claims, niter = 3000 ...

How to make the results of bsts robust using R?

Fitting Bayesian structural time series with the bsts R package Introduction. Time series data appear in a surprising number of applications, ranging from business, to the physical and...

Structural time series models. A structural time series model is defined by two equations. ... The transition ...

Fitting Bayesian structural time series with the bsts R ...
In the bsts package, this is done by passing a prior object as created by the SpikeSlabPrior function. In this example we are specifying a prior of 0.6 on the variable called unemployment.office and forcing this variable to be selected by setting its prior spike parameter to 1.

Sorry ARIMA, but I'm Going Bayesian | Stitch Fix ...
Search the bsts package. Functions. 258. Source code. 75. Man pages. 69. add.ar: AR(p) state component; ... Browse R Packages. CRAN packages Bioconductor packages R-Forge packages GitHub packages. We want your feedback! Note that we can't provide technical support on individual packages. You should contact the package authors for that.

holiday: Specifying Holidays in bsts: Bayesian Structural ...
Bayesian structural time series (BSTS) model is a statistical technique used for feature selection, time series forecasting, nowcasting, inferring causal impact and other applications. The model is designed to work with time series data. The model has also promising application in the field of analytical marketing.

Bayesian structural time series - Wikipedia
Add a local linear trend model to a state specification. The local linear trend model assumes that both the mean and the slope of the trend follow random walks. The equation for the mean is $$\mu_{t+1} = \mu_t + \delta_t + \epsilon_t \qquad \epsilon_t \sim \mathcal{N}(0, \sigma_\mu).$$ The equation for the slope is $$\delta_{t+1} = \delta_t + \eta_t \qquad \eta_t \sim \mathcal{N}(0, \sigma ...

add.local.linear.trend function | R Documentation
:exclamation: This is a read-only mirror of the CRAN R package repository. bsts — Bayesian Structural Time Series - cran/bsts

bsts/bsts.R at master · cran/bsts · GitHub

Predicting values using Linear additive Regression, Prophet and BSTS models in R. Gustavo Bramao. Follow. Aug 8, 2018 · 6 min read. In this article we will see three different models to produce super forecasts using R. In the first part we will be using a linear additive model. This is will be a great exerice to find our predictors and update ...

Predicting values using Linear additive Regression ...
Steve Scott here. I wrote the bsts package. I have a few suggestions for you. First, your seasonal components aren't doing what you think they are. I think you have daily data, because you're trying to add a 7 season component, which should be working correctly. But you've told your annual seasonal component to repeat every 12 days.