

# Package ‘AEDForecasting’

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**Title** Change Point Analysis in ARIMA Forecasting

**Version** 0.20.0

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**Description** Package to incorporate change point analysis in ARIMA forecasting.

**Depends** R (>= 3.1.2)

**License** GPL-3

**LazyData** true

**Suggests** R.rsp

**Imports** changepoint, forecast, signal

**VignetteBuilder** R.rsp

**RoxygenNote** 5.0.1

**NeedsCompilation** no

**Repository** CRAN

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cpi

*CPI Function*

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### Description

Incorporate change point analysis in ARIMA forecasting

### Usage

```
cpi(myts, startChangePoint = 1, endChangePoint = 0, step = 1, num = 15,  
    cpmeth = "BinSeg", CPpenalty = "SIC", showModel = FALSE)
```

### Arguments

myts	a time series object
startChangePoint	a positive integer for minimum number of changepoints
endChangePoint	a positive integer for maximum number of change points. If 0 then only startChangePoint number of change points will be entered. Should be either 0 or greater than startChangePoint and if so the algorithm will loop through all values inbetween subject to step
step	an integer to step through loop of change points
num	Bump model number (see below)
cpmeth	change point method. Default is BinSeg. See cpa package for details
CPpenalty	default is SIC. See cpa package for details
showModel	default is False, if True shows all models for all changepoints, if an integer all models for that changepoint, if a string all changepoints for that model

### Value

A data frame with all the results from analysis

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