Package 'naive'

September 7, 2026

Type Package

Title Empirical Extrapolation of Time Feature Patterns

Version 2.0.0

Description Empirically extrapolates recurring patterns in numeric and categorical time-feature sequences. Candidate windows are selected by similarity, validated with rolling-origin evaluation, and summarized as forecast distributions. The runtime package uses only base R.

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 7.3.3

Depends R (>= 4.1)

Suggests knitr, rmarkdown, testthat (>= 3.0.0)

VignetteBuilder knitr

Config/testthat/edition 3

NeedsCompilation no

Author Giancarlo Vercellino [aut, cre]

Maintainer Giancarlo Vercellino <giancarlo.vercellino@gmail.com>

Repository CRAN

Date/Publication 2026-09-07 20:50:02 UTC

Contents

naive 2
naive_fit 3
naive_forecast 4
naive_metrics 4
time_features 5

Index **6**

`naive` *Compatibility wrapper for empirical extrapolation*

Description

Calls ‘naive_fit()‘ using the v1-compatible argument list.

Empirical Extrapolation of Time Feature Pattern

Usage

```
naive(
  df,
  seq_len = NULL,
  ci = 0.8,
  smoother = FALSE,
  cover = NULL,
  stride = NULL,
  method = NULL,
  location = NULL,
  n_windows = 10,
  n_samp = 30,
  dates = NULL,
  error_scale = "naive",
  error_benchmark = "naive",
  seed = 42
)
```

Arguments

`df`	Numeric or categorical data frame.
`seq_len`	Forecast horizon.
`ci`	Prediction interval coverage.
`smoother`	Compatibility argument.
`cover`	Similarity-window coverage.
`stride`	Window stride.
`method`	Distance method.
`location`	Location statistic.
`n_windows`	Number of validation windows.
`n_samp`	Number of candidate configurations.
`dates`	Optional dates.
`error_scale`	Compatibility metric scale.
`error_benchmark`	Compatibility metric benchmark.
`seed`	Random seed.

Author(s)

Maintainer: Giancarlo Vercellino <giancarlo.vercellino@gmail.com>

`naive_fit` *Empirical extrapolation of time-feature patterns*

Description

Empirical extrapolation of time-feature patterns

Usage

```
naive_fit(
  df,
  seq_len = NULL,
  ci = 0.8,
  n_windows = 10,
  n_samp = 30,
  seed = 42,
  ...
)
```

Arguments

`df`	Numeric or categorical data frame.
`seq_len`	Forecast horizon.
`ci`	Prediction interval coverage.
`n_windows`	Number of validation windows.
`n_samp`	Number of candidate configurations.
`seed`	Random seed.
`...`	Compatibility arguments: ‘cover‘, ‘stride‘, ‘method‘, ‘location‘, ‘dates‘, ‘error_scale‘, ‘error_benchmark‘, and ‘smoother‘.

Value

An object of class ‘naive_forecast‘.

naive_forecast *Generate an empirical forecast*

Description

Generate an empirical forecast

Usage

```
naive_forecast(
  df,
  horizon,
  ci = 0.8,
  cover = 0.5,
  stride = 1,
  method = "euclidean",
  location = "median",
  dates = NULL,
  seed = 42
)
```

Arguments

df	Numeric or categorical data frame.
horizon	Forecast horizon.
ci	Prediction interval coverage.
cover	Similarity-window coverage.
stride	Window stride.
method	Distance method.
location	Location statistic.
dates	Optional dates.
seed	Random seed.

naive_metrics *Calculate basic forecast errors*

Description

Calculate basic forecast errors

Usage

```
naive_metrics(actual, predicted)
```

Arguments

actual	Actual values.
predicted	Predicted values.

`time_features` *time features example: IBM, AAPL, AMZN, GOOGL and MSFT Close Prices*

Description

A data frame with with daily with daily prices for some Big Tech Companies since March 2017.

Usage

```
time_features
```

Format

A data frame with 6 columns and 1336 rows.

Source

finance.yahoo.com

Index

∗ **datasets**
time_features, 5

naive, 2
naive-package *(*naive*)*, 2
naive_fit, 3
naive_forecast, 4
naive_metrics, 4

time_features, 5