Package 'TSANN'

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Type Package

Title Time Series Artificial Neural Network

Version 0.1.0

Author Md Yeasin [aut, cre],
Ranjit Kumar Paul [aut],
Dipro Sinha [aut]

Maintainer Md Yeasin <yeasin.iasri@gmail.com>

Description

The best ANN structure for time series data analysis is a demanding need in the present era.
This package will find the best-fitted ANN model based on forecasting accuracy.
The optimum size of the hidden layers was also determined after determining the number of lags to be included.
This package has been developed using the algorithm of Paul and Garai (2021) <doi:10.1007/s00500-021-06087-4>.

License GPL-3

Encoding UTF-8

RoxygenNote 7.1.2

Imports forecast, gtools, stats, utils

NeedsCompilation no

Repository CRAN

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Contents

1

Auto.TSANN   *Time Series Artificial Neural Network*

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Usage

```
Auto.TSANN(data, min.size, max.size, split.ratio)
```

Arguments

data	Time Series Data
min.size	Minimum Size of Hidden Layer
max.size	Maximum Size of Hidden Layer
split.ratio	Training and Testing Split Ratio

Value

A list containing:

- FinalModel: Best ANN model
- Trace: Matrix of All Iteration
- FittedValue: Model Fitted Value
- PredictedValue: Model Forecast Value of Test Data
- Train.RMSE: Root Mean Square Error of Train Data
- Test.RMSE: Root Mean Square Error of Test Data

References

Paul, R.K. and Garai, S. (2021). Performance comparison of wavelets-based machine learning technique for forecasting agricultural commodity prices, Soft Computing, 25(20), 12857-12873

Examples

```
set.seed(16)
x<-rnorm(n = 50, mean = 150, sd = 10)
Auto.TSANN(x,1,2,0.80)
```

Index