Package 'WeightedEnsemble'

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Type Package

Title Weighted Ensemble for Hybrid Model

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Description The weighted ensemble method is a valuable approach for combining forecasts. This algorithm employs several optimization techniques to generate optimized weights. This package has been developed using algorithm of Armstrong (1989) <doi:10.1016/0024-6301(90)90317-W>.

License GPL-3

Encoding UTF-8

Imports stats, metaheuristicOpt

RoxygenNote 7.2.1

NeedsCompilation no

Repository CRAN

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R topics documented:

`WeightedEnsemble` *Weighted Ensemble for Hybrid Model*

Description

Weighted Ensemble for Hybrid Model

Usage

```
WeightedEnsemble(df, Method = "PSO", test_data = NULL, forecast = NULL)
```

Arguments

df	Data set (training result) with first column as observed value
Method	Method of optimization
test_data	Test result
forecast	Forecast result

Value

- Weights: Optimized weight
- Optimized_Result: Optimized result

References

J. S. Armstrong. Combining forecasts: The end of the beginning or the beginning of the end? International Journal of Forecasting, 5(4):585–588, 1989.

Examples

```
y1<-rnorm(100,mean=100,sd=50)
y2<- rnorm(100,mean=100,sd=50)
y3<- rnorm(100,mean=100,sd=50)
y4<-rnorm(100,mean=100,sd=50)
y<-rnorm(100,mean=100,sd=50)
data<-cbind(y,y1,y2,y3,y4)
OptiSemble<-WeightedEnsemble(df=data)
```

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