Package ‘NGSSEML’

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Type Package

Title Non-Gaussian State-Space with Exact Marginal Likelihood

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Description Due to a large quantity of non-Gaussian time series and reliability data, the R-package non-Gaussian state-space with exact marginal likelihood is useful for modeling and forecasting non-Gaussian time series and reliability data via non-Gaussian state-space models with the exact marginal likelihood easily, see Gamerman, Santos and Franco (2013) <doi:10.1111/jtsa.12039> and Santos, Gamerman and Franco (2017) <doi:10.1109/TR.2017.2670142>. The package gives codes for formulating and specifying the non-Gaussian state-space models in the R language. Inferences for the parameters of the model can be made under the classical and Bayesian. Furthermore, prediction, filtering, and smoothing procedures can be used to perform inferences for the latent parameters. Applications include, e.g., count, volatility, piecewise exponential, and software reliability data.

License GPL (>= 2)

URL https://github.com/hadht/NGSSEML-R-Package

Imports mvtnorm, dlm, car

Depends fields, interp, R (>= 1.9.0), R (>= 3.5.0), R (>= 3.5.0), R (>= 3.5.0), R (>= 3.5.0)

Collate 'FilteringFr.r' 'gridfunction.r' 'GridPr.r' 'LikeFr.r' 'LikeF2.r.r'
  'ngssm.bayes.r' 'ngssm.mle.r' 'NumFail.r' 'PlotFr.r'
  'PredictionFr.r' 'PriorFr.r' 'ProdXtChi.r' 'SmoothingFr.r'
  'TTime.r' 'ngssm.mle.p.r' 'predict.ngssm.mle.p.r'
  'ngssm.bayes.p.r' 'predict.ngssm.bayes.p.r'
  'summary.ngssm.bayes.r' 'summary.ngssm.mle.r'

RoxygenNote 7.0.2

Suggests testthat (>= 2.1.0)

NeedsCompilation no
Description

The function FilteringF gives the shape and scale parameters of the filtering and the one-step-ahead forecast distributions of the latent states.

Usage

```r
FilteringF(formula, data, na.action = "na.omit", pz = NULL, nBreaks = NULL, model = "Poisson", StaPar = NULL, a0 = 0.01, b0 = 0.01, amp = FALSE, distl = "PRED", splot = FALSE)
```

Arguments

- **formula**: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.
- **data**: a data frame containing the variables in the model. The variables are: - the time series of interest Yt (first column of the data frame), the explanatory time series to be inserted in the model. - Xt must be always specified as a matrix of order n by p (after Yt). - the explanatory time series to be inserted in the mean of volatility model. Zt must be always specified as a matrix of order n by p (after Xt). - a censoring indicator of the event (a vector), only for the PEM. If the model is the PEM, put the variable Event in the second column of the data frame after Yt, and the explanatory time series after the variable Event.
- **na.action**: a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset. Optional argument.
FilteringF

**pz**
the number of the explanatory time series to be inserted in the mean of volatility model. Default: NULL. Optional argument.

**nBreaks**
the number of breaks used to build a vector with the interval limits, only for the PEM. Optional argument.

**model**
the chosen model for the observations. The options are: Poisson, Normal, Gamma, Weibull, Generalized Gamma, Laplace, GED and PEM models.

**StaPar**
a numeric vector of initial values for the static parameters. Optional argument.

**a0**
the shape parameter of the initial Gamma distribution. Optional argument. Default: a0=0.01.

**b0**
the scale parameter of the initial Gamma distribution. Optional argument. Default: b0=0.01.

**amp**
the interval width is taken in account in the estimation of parameter w which controls the loss of information over time, only for the PEM. For more details see Santos et al. (2017). Default: FALSE. Optional argument.

**distl**
the latent states distribution to be returned.

**splot**
a plot with the point and interval estimates of the states is provided. Optional argument.

**Details**

Typical usages are

```r
FilteringF(Yt~1, data=data.frame(Yt), StaPar=Par, model="Poisson", a0=0.01, b0=0.01, splot=TRUE)
```

**Value**

- **att**
  'att' is the shape parameter of the one-step-ahead forecast distribution of the states.

- **btt**
  'btt' is the scale parameter of the one-step-ahead forecast distribution of the states.

- **at**
  'at' is the shape parameter of the filtering distribution of the states. It is necessary to specify this option in the argument 'distl'.

- **bt**
  'bt' is the scale parameter of the filtering distribution of the states. It is necessary to specify this option in the argument 'distl'.

**Note**

It is necessary to specify the argument 'distl' in order to obtain the filtering distribution of the states. The model options are the Poisson, Normal, Laplace, GED, Gamma, Weibull and Generalized Gamma models. 'Zt' are the explanatory time series only for the Normal, Laplace and GED volatility models.

**Author(s)**

T. R. Santos
References


See Also

SmoothingF

Examples

```r
library(NGSSEML)
Yt = c(1,2,1,4,3)
Par = c(0.9) #w
predpar = FilteringF(Yt~1, data = data.frame(Yt), StaPar = Par, model = "Poisson", a0 = 0.01, b0 = 0.01, splot = FALSE)
filpar = FilteringF(Yt~1, data = data.frame(Yt), StaPar = Par, model = "Poisson", a0 = 0.01, b0 = 0.01, distl = "FILTER", splot = FALSE)
```

gte_data

Daily failure times of 125 telecommunication systems installed by the GTE

Description

The data are daily failure times of 125 telecommunication systems, including their respective censoring indicator, installed by the GTE corporation in a pre-specified time period (Kim and Proschan 1991).

Usage

data(gte_data)

Format

A data frame with 125 rows and 2 variables.

Details

The first column of the object gte_data corresponds to the failure times and the second to the censoring indicator.

Source

References


Examples

data(gte_data)

ngssm.bayes

Bayesian estimation of the non-Gaussian state space models with exact marginal likelihood

Description

The function performs the Bayesian estimation for the static parameters of the model.

Usage

ngssm.bayes(formula, data, na.action = "na.omit", pz = NULL, nBreaks = NULL, model = "Poisson", StaPar = NULL, amp = FALSE, a0 = 0.01, b0 = 0.01, prw = c(1, 1), prnu = NULL, prchi = NULL, prmu = NULL, prbetamu = NULL, prbetasigma = NULL, lower = NULL, upper = NULL, ci = 0.95, pointss = 10, nsamplex = 1000, mcmc = NULL, postplot = FALSE, contourplot = FALSE, LabelParTheta = NULL, verbose = FALSE)

Arguments

formula: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.

data: a data frame containing the variables in the model. The variables are: - the time series of interest Yt (first column of the data frame). - the explanatory time series to be inserted in the model. - Xt must be always specified as a matrix of order n by p (after Yt). - the explanatory time series to be inserted in the mean of volatility model. Zt must be always specified as a matrix of order n by p (after Xt). - a censoring indicator of the event (a vector), only for the PEM. If the model is the PEM, put the variable Event in the secon column of the data frame after Yt, and the explanatory time series after the variable Event. The value 1 indicates failure.

na.action: a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset. Optional argument.

pz: the number of the explanatory time series to be inserted in the mean of volatility model. Default: NULL. Optional argument.

nBreaks: the number of breaks used to build a vector with the interval limits, only for the PEM. Optional argument.
model: the chosen model for the observations. The options are: Poisson, Normal, Gamma, Weibull, Generalized Gamma, Laplace, GED and PEM models.

StaPar: a numeric vector of initial values for the static parameters. Optional argument.

amp: the interval width is taken in account in the estimation of parameter w which controls the loss of information over time, only for the PEM. For more details see Santos et al. (2017). Default: FALSE. Optional argument.

a0: the shape parameter of the initial Gamma distribution. Optional argument. Default: a0=0.01.

b0: the scale parameter of the initial Gamma distribution. Optional argument. Default: b0=0.01.

prw: a numeric vector of length 2, indicating the hyperparameters of the Beta prior distribution for the parameter w. Optional argument. The default value is c(1,1), which constitutes an uninformative prior for common data sets.

prnu: a numeric vector of length 2, indicating the hyperparameters of the Gamma prior distribution for the shape parameter nu. Optional argument.

prchi: a numeric vector of length 2, indicating the hyperparameters of the Gamma prior distribution for the shape parameter chi. Optional argument.

prmu: a numeric vector of length 2, indicating mean and standard deviation for the Gaussian prior distribution for the parameter mu. Optional argument. This prior can be used in Normal, Laplace and GED time series models.

prbetamu: a numeric vector of length p, indicating mean for the Gaussian prior distribution for the parameter beta, the regression coefficients. Optional argument.

prbetasigma: a numeric matrix of order p by p, indicating variance-covariance matrix of the Gaussian prior distribution for the parameter beta, the regression coefficients. Optional argument.

lower: an lower bound for the static parameters (StaPar) in the density support argument of the ARMS function (MCMC). Optional argument.

upper: an upper bound for the static parameters (StaPar) in the density support argument of the ARMS function (MCMC). Optional argument.

ci: the nominal level of credibility interval for the parameters. Default: ci=0.95. Optional argument.

pointss: the number of points/parts/breaks that the specified interval of the static parameters is partitioned. Default: pointss=10.

nsamplex: the number of samples of the posterior distribution of the static parameters, obtained by numerical integration. If this posterior is computed via ARMS, nsamplex is the number of samples from the posterior distribution of the static parameters, assuming a burn-in period of 1000. Default: samples=3000.

mcmc: If true, the ARMS method is used to sample the marginal posterior distribution of the static parameters. If false, a grid of points is used to sample the marginal posterior distribution of the static parameters. Otherwise, if the mcmc argument is NULL, a suitable chose is done. Default: mcmc=NULL. Optional argument.

postplot: If true, a graph with the marginal posterior distribution of the static parameters is provided. Optional argument.
contourplot  If true, a contour plot of the posterior distribution of the static parameters is provided. Optional argument.

LabelParTheta  If not NULL, the static parameters are called by the specified label. The default value is NULL. Optional argument.

verbose  A logical variable that gives the user the output of the model fit in the console. Default: TRUE. Optional argument.

Details

Typical usages are

```r
ngssm.bayes(Ytm~Trend+CosAnnual+SinAnnual+CosSemiAnnual+SinSemiAnnual,
data=data.frame(Ytm,Xtm),model=model,StaPar=c(0.8,-0.8,0.01,0.01,0.01,0.01),
prw=c(1,1),prbetamu=rep(0,5),prbetasigma=diag(10, 5, 5),pointss=5,nsamplex=1000)
```

Value

1. This function returns the output of Bayesian estimation for the static parameters.
2. This function returns posterior samples of the static parameters using multinomial sampling scheme.

Note

This function provides summaries of the posterior distribution of the static parameters of the specified model. In an exact way, the posterior is built to make inferences for the static parameters, and samples of it are drawn using multinomial sampling. If the dimensionality of static parameters and the break number of the grid are high, there are many points to evaluate the posterior distribution and, hence, an MCMC method (ARMS) is used to sample the posterior distribution of the static parameters. Furthermore, it is necessary to specify the limits of the parametric space of the model for the ARMS function in the arguments 'lower' and 'upper'.

Author(s)

T. R. Santos

References


See Also

SmoothingF ngssm.mle
Examples

```r
library(NGSSEML)
data(gte_data)
Ytm = gte_data$V1
Event = gte_data$V2
Breakm = NGSSEML:::GridP(Ytm, Event, nT = NULL)
Xtm = NULL
Ztm = NULL
model = "PEM"
amp = FALSE
#LabelParTheta = c("w")
StaPar = c(0.9)
p = length(StaPar)
nn = length(Ytm)
a0 = 0.01
b0 = 0.01
## points
pointss = 4
## Posterior sample
nsamplex = 100
## Posterior sample
alpha = 1-ci
#Bayesian fit
fitbayes = ngssm.bayes(Ytm~Event, data = data.frame(Ytm, Event), model = model,
pz = NULL, amp = amp, a0 = a0, b0 = b0, prw = c(1, 1), prnu = NULL,
prchi = NULL, prmu= NULL, prbetamu = NULL, prbetasigma = NULL, ci = ci,
pointss = pointss, nsamplex = nsamplex, postplot = FALSE, contourplot = FALSE)
```

---

**ngssm.mle**

*Maximum likelihood estimation of the non-Gaussian state space models with exact marginal likelihood*

**Description**

The function performs the marginal likelihood estimation for the static parameters of the model.

**Usage**

```r
ngssm.mle(formula, data,na.action="na.omit",pz=NULL,
nBreaks=NULL,model="Poisson",StaPar=NULL,amp=FALSE,a0=0.01,
b0=0.01,ci=0.95,LabelParTheta=NULL,verbose=FALSE,method="BFGS",hessian=TRUE,
```
ngssm.mle

control=list(maxit = 30000, temp = 2000, trace = FALSE, REPORT = 500))

Arguments

- **formula**: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.
- **data**: a data frame containing the variables in the model. The variables are: - the time series of interest Yt (first column of the data frame), the explanatory time series to be inserted in the model. - Xt must be always specified as a matrix of order n by p (after Yt). - the explanatory time series to be inserted in the mean of volatility model. Zt must be always specified as a matrix of order n by p (after Xt). - a censoring indicator of the event (a vector), only for the PEM. If the model is the PEM, put the variable Event in the second column of the data frame after Yt, and the explanatory time series after the variable Event. The value 1 indicates failure.
- **na.action**: a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset. Optional argument.
- **pz**: the number of the explanatory time series to be inserted in the mean of volatility model. Default: NULL. Optional argument.
- **nBreaks**: the number of breaks used to build a vector with the interval limits, only for the PEM. Optional argument.
- **model**: the chosen model for the observations. The options are: Poisson, Normal, Gamma, Weibull, Generalized Gamma, Laplace, GED and PEM models.
- **StaPar**: a numeric vector of initial values for the static parameters. Optional argument.
- **amp**: the interval width is taken into account in the estimation of parameter w which controls the loss of information over time, only for the PEM. For more details see Santos et al. (2017). Default: FALSE. Optional argument.
- **a0**: the shape parameter of the initial Gamma distribution. Optional argument. Default: a0=0.01.
- **b0**: the scale parameter of the initial Gamma distribution. Optional argument. Default: b0=0.01.
- **ci**: the nominal level of confidence interval for the parameters. Default: ci=0.95. Optional argument.
- **LabelParTheta**: If not NULL, the static parameters are called by the specified label. Optional argument.
- **verbose**: A logical variable that gives the user the output of the model fit in the console. Default: TRUE. Optional argument.
- **method**: A variable that allows choosing a maximization algorithm of the optim function. Default: TRUE. Optional argument.
- **hessian**: A logical variable that allows calculating the hessian matrix numerically. Default: TRUE. Optional argument.
Details

Typical usages are

```r
fit=ngssm.mle(Ytm~Trend+CosAnnual+SinAnnual+CosSemiAnnual+SinSemiAnnual,
data=data1,model="Poisson",StaPar=c(0.8,-0.8,0.01,0.01,0.01,0.01),
a0=0.01,b0=0.01,ci=0.95)
```

Value

```r
[[1]]
```

the output of the model fit, presenting the maximum likelihood estimators, standard errors, Z statistics, and asymptotic confidence intervals of the model parameters.

Note

The function provides the MLE estimates for the static parameters of the specified model. The likelihood function is maximized using the 'optim' function and 'BFGS' method.

Author(s)

T. R. Santos

References


See Also

`FilteringF SmoothingF ngssm.bayes`

Examples

```r
## PEM Example: the GTE data
## MLE estimation
library(NGSSEML)
data(gte_data)
Ytm = gte_data$V1
Xtm = NULL
Ztm = NULL
model = "PEM"
amp = FALSE
## Event: failure, 1.
Event = gte_data$V2
Break = NGSSEML:::GridP(Ytm, Event, nT = NULL)
##LabelParTheta = c("w")
StaPar = c(0.73)
a0 = 0.01
```
b0 = 0.01
b0 = 0.01
fit = ngssm.mle(formula=Ytm~Event, data = data.frame(Ytm,Event), model = model,
nBreaks= NULL, amp = amp, a0 = a0, b0 = b0, ci = ci)

PlotF

Plot Function

Description
The function PlotF gives graphs with smoothed/filtered estimates of the latent states.

Usage
PlotF(formula, data, na.action="na.omit", pz= NULL, nBreaks= NULL,
plotYt= TRUE, axisxdate= NULL, transf= 1, model= "Poisson", posts, Proc="Smooth",
Type="Marg", distl="PRED", a0= 0.01, b0= 0.01, ci= 0.95, startdate= NULL, enddate= NULL,
Freq= NULL,...)

Arguments

formula
an object of class "formula" (or one that can be coerced to that class): a symbolic
description of the model to be fitted.

data
a data frame containing the variables in the model. The variables are: - the time
series of interest Yt (first column of the data frame). the explanatory time series
to be inserted in the model. - Xt must be always specified as a matrix of order
n by p (after Yt). - the explanatory time series to be inserted in the mean of
volatility model. Zt must be always specified as a matrix of order n by p (after
Xt). - a censoring indicator of the event (a vector), only for the PEM. If the
model is the PEM, put the variable Event in the secon column of the data frame
after Yt, and he explanatory time series after the variable Event. The value 1
indicates failure.

na.action
a function which indicates what should happen when the data contain NAs. The
default is set by the na.action setting of options, and is na.fail if that is unset.
Optional argument.

pz
the number of the explanatory time series to be inserted in the mean of volatility
model. Default: NULL. Optional argument.

nBreaks
the number of breaks used to build a vector with the interval limits, only for the
PEM. Optional argument.

transf
This argument allows the user to apply a transformation (exponentiation) in the
estimates of the latent states. For example, the inverse transformation, i. e.,
transf = -1. The default value is 1. Optional argument.
model: the chosen model for the observations. The options are: Poisson, Normal, Gamma, Weibull, Generalized Gamma, Laplace, GED and PEM models.

posts: A sample or an estimate of the static parameters.

plotYt: If true, the time series Yt is inserted in the plot. The default value is TRUE. Optional argument.

axisxdate: a date vector for the x-axis can be specified in this function. The default value is NULL. Optional argument.

Proc: the latent states distribution to be returned. There are 2 options: the smoothed ("Smooth") and filtering ("Filter") distributions.

Type: the chosen distribution of the latent states. There are 2 options: conditional ("Cond") on the static parameters and marginal ("Marg"). The default is "Marg".

distl: the chosen distribution of the latent states in the filtering procedure. There are 2 options: the one-step ahead ("PRED") and filtering ("Filter") distributions. The default is "PRED".

a0: the shape parameter of the initial Gamma distribution. Optional argument. Default: a0=0.01.

b0: the scale parameter of the initial Gamma distribution. Optional argument. Default: b0=0.01.

ci: the nominal level of confidence interval for the parameters. Optional argument. Default: ci=0.95.

startdate: If the argument axisxdate is not NULL, it is necessary to specify a start date. Optional argument.

date: If the argument axisxdate is not NULL, it is necessary to specify an end date. Optional argument.

Freq: If the argument axisxdate is not NULL, it is necessary to specify a frequency of the data. Optional argument.

...: Other arguments if it is necessary.

Details

Typical usages are

PlotF(YYtm~Trend+CosAnnual+SinAnnual+CosSemiAnnual+SinSemiAnnual, data=data.frame(Ytm,Xtm),model="Poisson",StaPar=estopt,axisxdate=x,Proc="Smooth", Type="Cond",distl="FILTER",a0=0.01,b0=0.01,ci=0.95,posts=estopt, startdate="1970/01/01",enddate="1983/12/31",Freq="months",...)

Value

graph: This function returns a graph with smoothed or filtered estimates of the latent states.

Note

The model options are the Poisson, Normal, Laplace, GED, Gamma, Weibull and Generalized Gamma models. 'Zt' are the explanatory time series only for the Normal, Laplace and GED volatility models.
Author(s)
T. R. Santos

References

See Also
FilteringF SmoothingF ngssm.bayes ngssm.mle

Examples

### Petro data:
library(NGSSEML)
## Inputs:
data(Return_data)
Ytm = Return_data$Rt
Ytm = Ytm[1:200]
Date = Return_data$Date
Xtm = NULL
Ztm = NULL
model = "GED"
LabelParTheta = c("W", "nu")
StaPar=c(0.9, 1)
p = length(StaPar)
nn = length(Ytm)
a0 = 0.01
b0 = 0.01
pointss = 4  ### points
nsamplex = 50 ## Sampling posterior
# Cred. level
fitbayes-ngssm.bayes(Ytm~1, data = data.frame(Ytm), model = model, pz = NULL, 
StaPar = StaPar, a0 = a0, b0 = b0, prw = c(1, 1), prnu = c(0.01, 0.01),
prw = c(1, 1), prnu = c(0.01, 0.01),
ci = ci, pointss = pointss, nsamplex = nsamplex, postplot = FALSE,
contourplot = FALSE, LabelParTheta = LabelParTheta, verbose = TRUE)
#postaux = fitbayes$samplepost[:,]
postss = fitbayes$samplepost

##Smoothing
##PlotF function
#PlotF(Ytm~1, data = data.frame(Ytm), model = model, pz = NULL, plotYt = FALSE,
#transf = -0.5, Proc = "Smooth", Type = "Marg", distl = "PRED", a0 = a0, b0 = b0,
#ci = ci, posts = posts, startdate = NULL, enddate = NULL, Freq = "days",
#typeline = 'l', col = c("black", "blue", "lightgrey"), xlab = "t", ylab =
The Polio Data

Description

The data consist of monthly counts of poliomyelitis cases in the USA from the year 1970 to 1983.

Usage

data(Polio_data)

Format

A data frame with 168 observations on the following 8 variables.

Details

The covariates are the deterministic trend centered at 73 and divided by 1000, annual and semiannual cosine and annual and semiannual sine.

Source

Centers for Disease Control, USA.

References


Examples

data(Polio_data)
**Return_data**

| Return_data | Returns of the asset PETR3 (Petrobras company) in the Brazilian stock market |

**Description**

The return data consist of 1999 daily observations in the period of 2000/01/06 to 2008/29/01.

**Usage**

```r
data(Return_data)
```

**Format**

A data frame with 1999 rows and 1 variable.

**Details**

The data irregularity due to weekends and holidays was ignored.

**Source**

http://finance.yahoo.com/

**References**

https://br.advfn.com/bolsa-de-valores/bovespa/petrobras-PETR3/empresa

**Examples**

```r
data(Return_data)
```

---

**SmoothingF**

*Smoothing Distribution (Procedure) of the Latent States*

**Description**

The function SmoothingF gives an exact sample of the posterior distribution of the latent states conditional on the static parameters or marginal.

**Usage**

```r
SmoothingF(formula, data, na.action = "na.omit", pz = NULL, nBreaks = NULL, model = "Poisson", StaPar = NULL, Type = "Cond", a0 = 0.01, b0 = 0.01, amp = FALSE, samples = 1, ci = 0.95, splot = FALSE)
```
Arguments

- **formula**: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.

- **data**: a data frame containing the variables in the model. The variables are: - the time series of interest Yt (first column of the data frame), the explanatory time series to be inserted in the model. - Xt must be always specified as a matrix of order n by p (after Yt). - the explanatory time series to be inserted in the mean of volatility model. Zt must be always specified as a matrix of order n by p (after Xt). - a censoring indicator of the event (a vector), only for the PEM. If the model is the PEM, put the variable Event in the secon column of the data frame after Yt, and the explanatory time series after the variable Event. The value 1 indicates failure.

- **na.action**: a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset. Optional argument.

- **pz**: the number of the explanatory time series to be inserted in the mean of volatility model. Default: NULL. Optional argument.

- **nBreaks**: the number of breaks used to build a vector with the interval limits, only for the PEM. Optional argument.

- **model**: the chosen model for the observations. The options are: Poisson, Normal, Gamma, Weibull, Generalized Gamma, Laplace, GED and PEM models.

- **StaPar**: a numeric vector of initial values for the static parameters. Optional argument.

- **Type**: the chosen distribution of the latent states. There are 2 options: conditional on the static parameters and marginal ("Marg"). The default is conditional ("Cond").

- **a0**: the shape parameter of the initial Gamma distribution. Optional argument. Default: a0=0.01.

- **b0**: the scale parameter of the initial Gamma distribution. Optional argument. Default: b0=0.01.

- **amp**: the interval width is taken in account in the estimation of parameter w which controls the loss of information over time, only for the PEM. For more details see Santos et al. (2017). Default: FALSE. Optional argument.

- **samples**: the number of samples drawn from the joint posterior distribution of the latent states, given a point of the static parameters (StaPar). Optional argument. Default: samples = 1.

- **ci**: the nominal level of confidence interval for the parameters. Optional argument. Default: ci=0.95.

- **splot**: Create a plot with the point and interval estimates of the states. Optional argument.

Details

Typical usages are

```
SmoothingF(Ytm~Trend+CosAnnual+SinAnnual+CosSemiAnnual+SinSemiAnnual, 
          data=data.frame(Ytm,Xtm),model="Poisson",Type="Cond",a0=0.01,b0=0.01,samples=1,ci=0.95)
```
Value

mdata

This function returns an exact sample of the join distribution of the states. If the number of samples is greater than 1, some summaries of the state samples are returned.

Note

The model options are the Poisson, Normal, Laplace, GED, Gamma, Weibull and Generalized Gamma models. 'Zt' are the explanatory time series only for the Normal, Laplace and GED volatility models.

Author(s)

T. R. Santos

References


See Also

FilteringF ngssm.mle ngssm.bayes

Examples

```r
##PEM
##GTE Data
data(gte_data)
Ytm = gte_data$V1
Event = gte_data$V2
Breakm = NGSSEML:::GridP(Ytm, Event, nT = NULL)
Xtm = NULL
Ztm = NULL
model = "PEM"
amp = FALSE
LabelParTheta = c("w")
StaPar = c(0.73)
p = length(StaPar)
nn = length(Breakm)
a0 = 0.01
b0 = 0.1
p=length(StaPar)
pointss = 4    ### points
nsamplex = 50    ## Multinomial sampling posterior
ci = 0.95
alpha = 1-ci
#Bayesian fit:
fitbayes = ngssm.bayes(Ytm~Event, data = data.frame(Ytm, Event), model = model,
```
sys1_data

The times between successive computer software failures of the SYS1

Description

The times between 136 successive computer software failures and the number of failures of the SYS1 data.

Usage

data(sys1_data)

Format

A data frame with 136 rows and 2 variables.

Details

The first column of the object sys1_data corresponds to the times and the second to the number of detected failures before the i-th stage.

Source


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