Package ‘UComp’

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AIC.UComp

Description

Extract AIC value of UComp object

Usage

## S3 method for class 'UComp'
AIC(object, ..., k = 2)

Arguments

object Object of class “UComp”.
... Additional inputs to function.
k The penalty per parameter to be used.

Details

Selection criteria for models with different number of parameters, the smaller AIC the better. The formula used here is $AIC = -2\ln(L) - k/n$, where $\ln(L)$ is the log-likelihood at the optimum, $k$ is the number of parameters plus non-stationary states and $n$ is the number of observations. Mind that this formulation differs from the usual definition that does not divide by $n$. This makes that AIC(m) and AIC(logLik(m)) give different results, being m an UComp object.
airpas

Author(s)

Diego J. Pedregal

See Also

UC, UCmodel, UCvalidate, UCfilter, UCsmooth, UCdisturb, UCcomponents

Examples

y <- log(AirPassengers)
m1 <- UCmodel(y, model = "lt/equal/arma(0,0)")
AIC(m1)

airpas

Airpassengers in Spain

Description

Foreign arrivals by air in Spain in thousands of passengers (airpas).

Usage

airpas

Format

Time series objects.

Monthly data from January 1992 to December 2019

Source

airpas

Examples

## Not run:
airpas

## End(Not run)
Description

Extract BIC (or SBC) value of UComp object

Usage

```r
## S3 method for class 'UComp'
BIC(object, ...)
```

Arguments

- `object`: Object of class “UComp”.
- `...`: Additional inputs to function.

Details

Selection criteria for models with different number of parameters, the smaller BIC the better. The formula used here is \( BIC = (-2\ln(L) + k\ln(n))/n \), where \( \ln(L) \) is the log-likelihood at the optimum, \( k \) is the number of parameters plus non-stationary states and \( n \) is the number of observations. Mind that this formulation differs from the usual definition that does not divide by \( n \). This makes that \( BIC(m) \) and \( BIC(\logLik(m)) \) give different results, being \( m \) an UComp object.

Author(s)

Diego J. Pedregal

See Also

UC, UCmodel, UCvalidate, UCfilter, UCsmooth, UCdisturb, UCcomponents

Examples

```r
y <- log(AirPassengers)
m1 <- UCmodel(y, model = "llt/equal/arma(0,0)")
BIC(m1)
```
**Description**

Methane concentration at Cape Grim in Australia (ch4).

**Usage**

ch4

**Format**

Time series objects.

Monthly data from January 1992 to December 2019

**Source**

CH4 data

**Examples**

```r
## Not run:
ch4
## End(Not run)
```

---

**getp0**

**Description**

Get initial conditions for parameters of UComp object

**Usage**

getp0(y, model = "l1t/equal/arma(0,0)", periods = NA)

**Arguments**

- **y**: a time series to forecast.
- **model**: any valid UComp model without any ?.
- **periods**: vector of fundamental period and harmonics required.
Details

Provides initial parameters of a given model for the time series. They may be changed arbitrarily by the user to include as an input \( p_0 \) to \( UC \) or \( UCmodel \) functions (see example below). There is no guarantee that the model will converge and selecting initial conditions should be used with care.

Value

A set of parameters \( p_0 \) of an object of class \( UComp \) to use as input to \( UC \), \( UCmodel \) or \( UCsetup \).

Author(s)

Diego J. Pedregal

See Also

\( UC, UCvalidate, UCfilter, UCsmooth, UCDisturb, UCcomponents, UChp \)

Examples

\[
p_0 \leftarrow \text{getp0}(\log(\text{AirPassengers}), \text{model} = \text{"llt/equal/arma(0,0)"})
\]
\[
p_0[1] \leftarrow 0 \quad # \ p_0[1] \leftarrow \text{NA}
\]
\[
m \leftarrow \text{UCmodel}(\log(\text{AirPassengers}), \text{model} = \text{"llt/equal/arma(0,0)"}, p_0 = p_0)
\]

---

OECDgdp

\( OECD GDP \)

Description

Seasonally adjusted quarterly OECD real gross domestic product (OECDgdp).

Usage

OECDgdp

Format

Time series objects.

Quarterly data from 1962 to 2019

Source

OECDgdp

Examples

```r
## Not run:
OECDgdp

## End(Not run)
```
predict.UComp

Description

Forecasting using structural Unobserved Components models with prediction intervals

Usage

## S3 method for class 'UComp'
predict(object, newdata = NULL, n.ahead = NULL, level = 0.95, ...)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>object</td>
<td>Object of class “UComp”.</td>
</tr>
<tr>
<td>newdata</td>
<td>New output data to apply “UComp” object to.</td>
</tr>
<tr>
<td>n.ahead</td>
<td>Number of steps ahead to forecast or new inputs variables including their predictions.</td>
</tr>
<tr>
<td>level</td>
<td>Confidence level for prediction intervals.</td>
</tr>
<tr>
<td>...</td>
<td>Ignored.</td>
</tr>
</tbody>
</table>

Details

See help of UC.

Value

A matrix with the mean forecasts and lower and upper prediction intervals

Author(s)

Diego J. Pedregal

See Also

UC, UCmodel, UCvalidate, UCfilter, UCsmooth, UCdisturb, UCcomponents

Examples

```r
y <- log(AirPassengers)
m1 <- UCmodel(y, model = "llt/eq/arma(0,0)")
f1 <- predict(m1)
```
### sales

*Sales index for large retailers in Spain*

**Description**

Sales index for food of large retailers in Spain

**Usage**

```r
sales
```

**Format**

Time series objects.

- Monthly data from January 1995 to December 2019

**Source**

```r
sales
```

**Examples**

```r
## Not run:
sales

## End(Not run)
```

### size

*Size of vectors or matrices*

**Usage**

```r
size(y)
```

**Arguments**

- `y` matrix, array or vector

**Author(s)**

Diego J. Pedregal
**UC**

**Description**

Runs all relevant functions for UC modelling

**Usage**

```r
UC(
  y,
  u = NULL,
  model = "?/none/?/?",
  h = NA,
  outlier = NA,
  tTest = FALSE,
  criterion = "aic",
  periods = NA,
  verbose = FALSE,
  stepwise = FALSE,
  p0 = -9999.9,
  arma = TRUE
)
```

**Arguments**

- `y` a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input `periods` should be supplied compulsorily (see below).

- `u` a matrix of external regressors included only in the observation equation. (it may be either a numerical vector or a time series object). If the output wanted to be forecast, matrix `u` should contain future values for inputs.

- `model` the model to estimate. It is a single string indicating the type of model for each component. It allows two formats "trend/seasonal/irregular" or "trend/cycle/seasonal/irregular". The possibilities available for each component are:
  - Seasonal: ? / none / equal / different;
  - Irregular: ? / none / arma(0, 0) / arma(p, q) - with p and q integer positive orders;
  - Cycles: ? / none / combination of positive or negative numbers. Positive numbers fix the period of the cycle while negative values estimate the period taking as initial condition the absolute value of the period supplied. Several cycles with positive or negative values are possible and if a question mark is included, the model test for the existence of the cycles specified. The following are valid examples with different meanings: 48, 48?, -48, -48?, 48+60, -48+60, -48-60, 48-60, 48+60?, -48+60?, -48-60?, 48-60?.

- `h`, `outlier`, `tTest`, `criterion`, `periods`, `verbose`, `stepwise`, `p0` and `arma` are optional parameters with default values.
h  forecast horizon. If the model includes inputs h is not used, the lenght of u is used instead.

outlier  critical level of outlier tests. If NA it does not carry out any outlier detection (default). A positive value indicates the critical minimum t test for outlier detection in any model during identification. Three types of outliers are identified, namely Additive Outliers (AO), Level Shifts (LS) and Slope Change (SC).

tTest  augmented Dickey Fuller test for unit roots used in stepwise algorithm (TRUE / FALSE). The number of models to search for is reduced, depending on the result of this test.

criterion  information criterion for identification ("aic", "bic" or "aicc").

periods  vector of fundamental period and harmonics required.

verbose  intermediate results shown about progress of estimation (TRUE / FALSE).

stepwise  stepwise identification procedure (TRUE / FALSE).

p0  initial parameter vector for optimisation search.

arma  check for arma models for irregular components (TRUE / FALSE).

Details

UC is a function for modelling and forecasting univariate time series according to Unobserved Components models (UC). It sets up the model with a number of control variables that govern the way the rest of functions in the package work. It also estimates the model parameters by Maximum Likelihood, forecasts the data, performs smoothing, estimates model disturbances, estimates components and shows statistical diagnostics. Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Value

An object of class UComp. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any UComp object as specified in what follows (function UC fills in all of them at once):

After running UCmodel or UCestim:

- p: Estimated parameters
- v: Estimated innovations (white noise in correctly specified models)
- yFor: Forecasted values of output
- yForV: Variance of forecasted values of output
- criteria: Value of criteria for estimated model
- iter: Number of iterations in estimation
- grad: Gradient at estimated parameters
- covp: Covariance matrix of parameters

After running UCvalidate:

- table: Estimation and validation table

After running UCcomponents:
• comp: Estimated components in matrix form
• compV: Estimated components variance in matrix form

After running `UCfilter`, `UCsmooth` or `UCdisturb`:
• yFit: Fitted values of output
• yFitV: Variance of fitted values of output
• a: State estimates
• P: Variance of state estimates
• aFor: Forecasts of states
• PFor: Forecasts of states variances

After running `UCdisturb`:
• eta: State perturbations estimates
• eps: Observed perturbations estimates

Author(s)
Diego J. Pedregal

See Also
`UC, UCvalidate, UCfilter, UCsmooth, UCdisturb, UCcomponents, UChp`

Examples
```r
y <- log(AirPassengers)
m1 <- UC(y)
m1 <- UC(y, model = "llt/different/arma(0,0)"")
```

Description
Estimates unobserved components of UC models Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Usage
```r
UCcomponents(sys)
```

Arguments
- `sys` an object of type UComp created with UC or UCmodel
Value
The same input object with the appropriate fields filled in, in particular:

- comp: Estimated components in matrix form
- compV: Estimated components variance in matrix form

Author(s)
Diego J. Pedregal

See Also
UC, UCmodel, UCvalidate, UCfilter, UCsmooth, UCdisturb, UChp

Examples
m1 <- UC(log(sales))
m1 <- UCcomponents(m1)

Description
Runs the Disturbance Smoother for UC models Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Usage
UCdisturb(sys)

Arguments
sys an object of type UComp created with UC

Value
The same input object with the appropriate fields filled in, in particular:

- yFit: Fitted values of output
- yFitV: Variance of fitted values of output
- a: State estimates
- P: Variance of state estimates (diagonal of covariance matrices)
- eta: State perturbations estimates
- eps: Observed perturbations estimates
**UCestim**

**Author(s)**

Diego J. Pedregal

**See Also**

UC, UCmodel, UCvalidate, UCfilter, UCsmooth, UCcomponents, UChp

**Examples**

```r
m1 <- UC(log(AirPassengers))
m1 <- UCdisturb(m1)
```

---

**Description**

Estimates and forecasts UC models

**Usage**

```r
UCestim(sys)
```

**Arguments**

`sys` an object of type UComp created with UC

**Details**

`UCestim` estimates and forecasts a time series using an UC model. The optimization method is a BFGS quasi-Newton algorithm with a backtracking line search using Armijo conditions. Parameter names in output table are the following:

- **Damping**: Damping factor for DT trend.
- **Level**: Variance of level disturbance.
- **Slope**: Variance of slope disturbance.
- **Rho(#)**: Damping factor of cycle #.
- **Period(#)**: Estimated period of cycle #.
- **Var(#)**: Variance of cycle #.
- **Seas(#)**: Seasonal harmonic with period #.
- **Irregular**: Variance of irregular component.
- **AR(#)**: AR parameter of lag #.
- **MA(#)**: MA parameter of lag #.
- **AO#**: Additive outlier in observation #.
- **LS#**: Level shift outlier in observation #.
• SC#: Slope change outlier in observation #.
• Beta(#): Beta parameter of input #.
• Cnst: Constant.

Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

**Value**

The same input object with the appropriate fields filled in, in particular:

• p: Estimated transformed parameters
• v: Estimated innovations (white noise in correctly specified models)
• yFor: Forecast values of output
• yForV: Variance of forecast values of output
• criteria: Value of criteria for estimated model
• covp: Covariance matrix of estimated transformed parameters
• grad: Gradient of log-likelihood at the optimum
• iter: Estimation iterations

**Author(s)**

Diego J. Pedregal

**See Also**

UC, UComodel, UCvalidate, UCfilter, Usmooth, UCdisturb, UCcomponents, UChp

**Examples**

```r
m1 <- UCsetup(log(AirPassengers))
m1 <- UCestim(m1)
```

---

**Description**

Runs the Kalman Filter for UC models Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

**Usage**

UCfilter(sys)
Arguments

sys an object of type UComp created with UC

Value
The same input object with the appropriate fields filled in, in particular:

- yFit: Fitted values of output
- yFitV: Variance of fitted values of output
- a: State estimates
- P: Variance of state estimates (diagonal of covariance matrices)

Author(s)
Diego J. Pedregal

See Also
UC, UChp, UCmodel, UCvalidate, UCsmooth, UCdisturb, UComponents, UCdisturb

Examples

```r
m1 <- UC(log(sales))
m1 <- UCfilter(m1)
```

Description
Hodrick-Prescott filter estimation

Usage

```
UCHp(y, lambda = 1600)
```

Arguments

- y A time series object
- lambda Smoothing constant (default: 1600)

Value
The cycle estimation

Author(s)
Diego J. Pedregal
See Also

UC, UCmodel, UCvalidate, UCfilter, UCsmooth, UCcomponents, UCdisturb

Examples

cycle <- UChp(USgdp)
plot(cycle)

Description

Estimates and forecasts UC general univariate models

Usage

UCmodel(
y, u = NULL, model = "?/none/?/?", h = NA, outlier = NA, tTest = FALSE, criterion = "aic", periods = NA, verbose = FALSE, stepwise = FALSE, p0 = -9999.9, arma = TRUE
)

Arguments

y a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input periods should be supplied compulsorily (see below).

u a matrix of external regressors included only in the observation equation. (it may be either a numerical vector or a time series object). If the output wanted to be forecast, matrix u should contain future values for inputs.

model the model to estimate. It is a single string indicating the type of model for each component. It allows two formats "trend/seasonal/irregular" or "trend/cycle/seasonal/irregular". The possibilities available for each component are:

• Trend: ? / none / rw / irw / llt / dt;
• Seasonal: ? / none / equal / different;
UCmodel

• Irregular: ? / none / arma(0, 0) / arma(p, q) - with p and q integer positive orders;
• Cycles: ? / none / combination of positive or negative numbers. Positive numbers fix the period of the cycle while negative values estimate the period taking as initial condition the absolute value of the period supplied. Several cycles with positive or negative values are possible and if a question mark is included, the model test for the existence of the cycles specified. The following are valid examples with different meanings: 48, 48?, -48, -48?, 48+60, -48+60, -48-60, 48-60, 48+60?, -48+60?, -48-60?, 48-60?.

h forecast horizon. If the model includes inputs h is not used, the length of u is used instead.

outlier critical level of outlier tests. If NA it does not carry out any outlier detection (default). A positive value indicates the critical minimum t test for outlier detection in any model during identification. Three types of outliers are identified, namely Additive Outliers (AO), Level Shifts (LS) and Slope Change (SC).

tTest augmented Dickey Fuller test for unit roots used in stepwise algorithm (TRUE / FALSE). The number of models to search for is reduced, depending on the result of this test.

criterion information criterion for identification ("aic", "bic" or "aicc").

periods vector of fundamental period and harmonics required.

verbose intermediate results shown about progress of estimation (TRUE / FALSE).

stepwise stepwise identification procedure (TRUE / FALSE).

p0 initial parameter vector for optimisation search.

arma check for arma models for irregular components (TRUE / FALSE).

Details

UCmodel is a function for modelling and forecasting univariate time series according to Unobserved Components models (UC). It sets up the model with a number of control variables that govern the way the rest of functions in the package work. It also estimates the model parameters by Maximum Likelihood and forecasts the data. Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Value

An object of class UComp. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any UComp object as specified in what follows (function UC fills in all of them at once):

After running UCmodel or UCestim:

• p: Estimated parameters
• v: Estimated innovations (white noise in correctly specified models)
• yFor: Forecasted values of output
• yForV: Variance of forecasted values of output
• criteria: Value of criteria for estimated model
• iter: Number of iterations in estimation
• grad: Gradient at estimated parameters
• covp: Covariance matrix of parameters

After running UCvalidate:

• table: Estimation and validation table

After running UCcomponents:

• comp: Estimated components in matrix form
• compV: Estimated components variance in matrix form

After running UCfilter, UCsmooth or UCdisturb:

• yFit: Fitted values of output
• yFitV: Variance of fitted values of output
• a: State estimates
• P: Variance of state estimates
• aFor: Forecasts of states
• PFor: Forecasts of states variances

After running UCdisturb:

• eta: State perturbations estimates
• eps: Observed perturbations estimates

Author(s)

Diego J. Pedregal

See Also

UC, UCvalidate, UCfilter, UCsmooth, UCdisturb, UCcomponents, UChp

Examples

y <- log(AirPassengers)
m1 <- UCmodel(y)
m1 <- UCmodel(y, model = "l1t/equal/arma(0,0)")
Description

A package for fast automatic identification of Unobserved Components models

Details

UComp is a package for time series modelling and forecasting of Unobserved Components models inspired on the structural family due to A.C. Harvey (Basic Structural Model: BSM), enhanced with automatic identification tools by Diego J. Pedregal. The package is designed for automatic identification among a wide range of possible models for trends, cycles, seasonal and irregular components. The model may include exogenous variables. ARMA irregular components and automatic detection of outliers are also possible.

References


Maintainer

Diego J. Pedregal

Author(s)

Diego J. Pedregal
Description

Sets up UC general univariate models

Usage

UCsetup(
  y,
  u = NULL,
  model = "?/none/?/?",
  h = NA,
  outlier = NA,
  tTest = FALSE,
  criterion = "aic",
  periods = NA,
  verbose = FALSE,
  stepwise = FALSE,
  p0 = -9999.9,
  arma = TRUE
)

Arguments

y a time series to forecast (it may be either a numerical vector or a time series object). This is the only input required. If a vector, the additional input periods should be supplied compulsorily (see below).

u a matrix of external regressors included only in the observation equation. (it may be either a numerical vector or a time series object). If the output wanted to be forecast, matrix u should contain future values for inputs.

model the model to estimate. It is a single string indicating the type of model for each component. It allows two formats "trend/seasonal/irregular" or "trend/cycle/seasonal/irregular". The possibilities available for each component are:

- Seasonal: ? / none / equal / different;
- Irregular: ? / none / arma(0, 0) / arma(p, q) - with p and q integer positive orders;
- Cycles: ? / none / combination of positive or negative numbers. Positive numbers fix the period of the cycle while negative values estimate the period taking as initial condition the absolute value of the period supplied. Several cycles with positive or negative values are possible and if a question mark is included, the model test for the existence of the cycles specified. The following are valid examples with different meanings: 48, 48?, -48, -48?, 48+60, -48+60, -48-60, 48-60, 48+60?, -48+60?, -48-60?, 48-60?.
\textbf{UCsetup}

- **h**: forecast horizon. If the model includes inputs h is not used, the length of u is used instead.
- **outlier**: critical level of outlier tests. If NA it does not carry out any outlier detection (default). A positive value indicates the critical minimum t test for outlier detection in any model during identification. Three types of outliers are identified, namely Additive Outliers (AO), Level Shifts (LS) and Slope Change (SC).
- **tTest**: augmented Dickey Fuller test for unit roots used in stepwise algorithm (TRUE / FALSE). The number of models to search for is reduced, depending on the result of this test.
- **criterion**: information criterion for identification ("aic", "bic" or "aicc").
- **periods**: vector of fundamental period and harmonics required.
- **verbose**: intermediate results shown about progress of estimation (TRUE / FALSE).
- **stepwise**: stepwise identification procedure (TRUE / FALSE).
- **p0**: initial parameter vector for optimisation search.
- **arma**: check for arma models for irregular components (TRUE / FALSE).

\textbf{Details}

See help of \texttt{UC}.

\textbf{Value}

An object of class \texttt{UComp}. It is a list with fields including all the inputs and the fields listed below as outputs. All the functions in this package fill in part of the fields of any \texttt{UComp} object as specified in what follows (function \texttt{UC} fills in all of them at once):

After running \texttt{UCmodel} or \texttt{UCestim}:

- \texttt{p}: Estimated parameters
- \texttt{v}: Estimated innovations (white noise in correctly specified models)
- \texttt{yFor}: Forecasted values of output
- \texttt{yForV}: Variance of forecasted values of output
- \texttt{criteria}: Value of criteria for estimated model
- \texttt{iter}: Number of iterations in estimation
- \texttt{grad}: Gradient at estimated parameters
- \texttt{covp}: Covariance matrix of parameters

After running \texttt{UCvalidate}:

- \texttt{table}: Estimation and validation table

After running \texttt{UCcomponents}:

- \texttt{comp}: Estimated components in matrix form
- \texttt{compV}: Estimated components variance in matrix form

After running \texttt{UCfilter}, \texttt{UCsmooth} or \texttt{UCdisturb}:
UCsmooth

- yFit: Fitted values of output
- yFitV: Variance of fitted values of output
- a: State estimates
- P: Variance of state estimates
- aFor: Forecasts of states
- PFor: Forecasts of states variances

After running UCdisturb:
- eta: State perturbations estimates
- eps: Observed perturbations estimates

Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Author(s)
Diego J. Pedregal

See Also
UC, UCmodel, UCvalidate, UCfilter, UCsmooth, UCdisturb, UCcomponents, UChp

Examples

```r
y <- log(sales)
m1 <- UCsetup(y)
m1 <- UCsetup(y, outlier = 4)
m1 <- UCsetup(y, model = "l1t/equal/arma(0,0)")
m1 <- UCsetup(y, model = "?/?/?/?")
m1 <- UCsetup(y, model = "l1t/?/equal/?", outlier = 4)
```

Description

Runs the Fixed Interval Smoother for UC models Standard methods applicable to UComp objects are print, summary, plot, fitted, residuals, logLik, AIC, BIC, coef, predict, tsdiag.

Usage

UCsmooth(sys)

Arguments

sys an object of type UComp created with UC
UCvalidate

Value

The same input object with the appropriate fields filled in, in particular:

- `yFit`: Fitted values of output
- `yFitV`: Variance of fitted values of output
- `a`: State estimates
- `P`: Variance of state estimates (diagonal of covariance matrices)

Author(s)

Diego J. Pedregal

See Also

UC, UCmodel, UCvalidate, UCfilter, UCdisturb, UCcomponents, UChp

Examples

```r
m1 <- UC(log(AirPassengers))
m1 <- UCsmooth(m1)
```

Description

Shows a table of estimation and diagnostics results for UC models. Equivalent to print or summary. The table shows information in four sections: Firstly, information about the model estimated, the relevant periods of the seasonal component included, and further information about convergence. Secondly, parameters with their names are provided, the asymptotic standard errors, the ratio of the two, and the gradient at the optimum. One asterisk indicates concentrated-out parameters and two asterisks signals parameters constrained during estimation. Thirdly, information criteria and the value of the log-likelihood. Finally, diagnostic statistics about innovations, namely, the Ljung-Box Q test of absence of autocorrelation statistic for several lags, the Jarque-Bera gaussianity test, and a standard ratio of variances test.

Usage

```r
UCvalidate(sys, printScreen = TRUE)
```

Arguments

- `sys`: an object of type UComp created with UC
- `printScreen`: print to screen or just return output table
Value
The same input object with the appropriate fields filled in, in particular:
- table: Estimation and validation table

Author(s)
Diego J. Pedregal

See Also
UC, UCmodel, UCfilter, UCsmooth, UCdisturb, Ucomponents, UChp

Examples
m1 <- UC(log(AirPassengers))
m1 <- UCvalidate(m1)

---

USGDP

Description
Seasonally adjusted quarterly US real gross domestic product (USGDP).

Usage
USGDP

Format
Time series objects.
Quarterly data from 1962 to 2019

Source
USGDP

Examples
## Not run:
USGDP

## End(Not run)
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