

Package ‘modeltime.resample’

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Title Resampling Tools for Time Series Forecasting

Version 0.2.2

Description A 'modeltime' extension that implements forecast resampling tools that assess time-based model performance and stability for a single time series, panel data, and cross-sectional time series analysis.

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BugReports <https://github.com/business-science/modeltime.resample/issues>

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Author Matt Dancho [aut, cre],
Business Science [cph]

Maintainer Matt Dancho <mdancho@business-science.io>

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get_target_text_from_resamples
Gets the target variable as text from unnested resamples

Description

An internal function used by `unnest_modeltime_resamples()`.

Usage

```
get_target_text_from_resamples(data, column_before_target = ".row")
```

Arguments

`data` Unnested resample results

`column_before_target`
 The text column located before the target variable. This is ".row".

Examples

```
# The .resample_results column is deeply nested
m750_training_resamples_fitted

# Unnest and prepare the resample predictions for evaluation
unnest_modeltime_resamples(m750_training_resamples_fitted) %>%
  get_target_text_from_resamples()
```

`m750_training_resamples_fitted`

Time Series Cross Validation Resample Predictions (Results) from the M750 Data (Training Set)

Description

Time Series Cross Validation Resample Predictions (Results) from the M750 Data (Training Set)

Usage`m750_training_resamples_fitted`**Format**

A Modeltime Table that has been fitted to resamples with predictions in the `.resample_results` column

Details

```
m750_training_resamples_fitted <- m750_models %>%  
  modeltime_fit_resamples(  
    resamples = m750_training_resamples,  
    control   = control_resamples(verbose = T)  
  )
```

See Also

- [modeltime::m750_models](#)
- [modeltime::m750_training_resamples](#)

Examples`m750_training_resamples_fitted`

 modeltime_fit_resamples

Fits Models in a Modeltime Table to Resamples

Description

Resampled predictions are commonly used for:

1. Analyzing accuracy and stability of models
2. As inputs to Ensemble methods (refer to the `modeltime.ensemble` package)

Usage

```
modeltime_fit_resamples(object, resamples, control = control_resamples())
```

Arguments

| | |
|------------------------|---|
| <code>object</code> | A Modeltime Table |
| <code>resamples</code> | An rset resample object. Used to generate sub-model predictions for the meta-learner. See <code>timetk::time_series_cv()</code> or <code>rsample::vfold_cv()</code> for making resamples. |
| <code>control</code> | A <code>tune::control_resamples()</code> object to provide control over the resampling process. |

Details

The function is a wrapper for `tune::fit_resamples()` to iteratively train and predict models contained in a Modeltime Table on resample objects. One difference between `tune::fit_resamples()` and `modeltime_fit_resamples()` is that predictions are always returned (i.e. `control = tune::control_resamples(save_predictions = TRUE)`). This is needed for `ensemble_model_spec()`.

Resampled Prediction Accuracy

Calculating Accuracy Metrics on models fit to resamples can help to understand the model performance and stability under different forecasting windows. See `modeltime_resample_accuracy()` for getting resampled prediction accuracy for each model.

Ensembles

Fitting and Predicting Resamples is useful in creating Stacked Ensembles using `modeltime.ensemble::ensemble_model_spec()`. The sub-model cross-validation predictions are used as the input to the meta-learner model.

Value

A Modeltime Table (`mdl_time_tbl`) object with a column containing resample results (`.resample_results`)

Examples

```

library(tidymodels)
library(modeltime)
library(timetk)
library(tidyverse)

# Make resamples
resamples_tscv <- training(m750_splits) %>%
  time_series_cv(
    assess      = "2 years",
    initial     = "5 years",
    skip        = "2 years",
    # Normally we do more than one slice, but this speeds up the example
    slice_limit = 1
  )

# Fit and generate resample predictions
m750_models_resample <- m750_models %>%
  modeltime_fit_resamples(
    resamples = resamples_tscv,
    control   = control_resamples(verbose = TRUE)
  )

# A new data frame is created from the Modeltime Table
# with a column labeled, '.resample_results'
m750_models_resample

```

modeltime_resample_accuracy

Calculate Accuracy Metrics from Modeltime Resamples

Description

This is a wrapper for `yardstick` that simplifies time series regression accuracy metric calculations from a Modeltime Table that has been resampled and fitted using `modeltime_fit_resamples()`.

Usage

```

modeltime_resample_accuracy(
  object,
  summary_fns = mean,
  metric_set = default_forecast_accuracy_metric_set(),
  ...
)

```

Arguments

| | |
|-------------|--|
| object | a Modeltime Table with a column '.resample_results' (the output of <code>modeltime_fit_resamples()</code>) |
| summary_fns | One or more functions to analyze resamples. The default is <code>mean()</code> . Possible values are: <ul style="list-style-type: none"> • NULL, to returns the resamples untransformed. • A function, e.g. <code>mean</code>. • A purrr-style lambda, e.g. <code>~ mean(.x, na.rm = TRUE)</code> • A list of functions/lambda, e.g. <code>list(mean = mean, sd = sd)</code> |
| metric_set | A <code>yardstick::metric_set()</code> that is used to summarize one or more forecast accuracy (regression) metrics. |
| ... | Additional arguments passed to the function calls in <code>summary_fns</code> . |

Details**# Default Accuracy Metrics**

The following accuracy metrics are included by default via `modeltime::default_forecast_accuracy_metric_set()`:

- MAE - Mean absolute error, `yardstick::mae()`
- MAPE - Mean absolute percentage error, `yardstick::mape()`
- MASE - Mean absolute scaled error, `yardstick::mase()`
- SMAPE - Symmetric mean absolute percentage error, `yardstick::smape()`
- RMSE - Root mean squared error, `yardstick::rmse()`
- RSQ - R-squared, `yardstick::rsq()`

Summary Functions

By default, `modeltime_resample_accuracy()` returns the *average* accuracy metrics for each re-sample prediction.

The user can change this default behavior using `summary_fns`. Simply pass one or more Summary Functions. Internally, the functions are passed to `dplyr::across(.fns)`, which applies the summary functions.

Returning Unsummarized Results

You can pass `summary_fns = NULL` to return unsummarized results by `.resample_id`.

Professional Tables (Interactive & Static)

Use `modeltime::table_modeltime_accuracy()` to format the results for reporting in `reactable` (interactive) or `gt` (static) formats, which are perfect for Shiny Apps (interactive) and PDF Reports (static).

Examples

```
library(modeltime)

# Mean (Default)
m750_training_resamples_fitted %>%
  modeltime_resample_accuracy() %>%
```

```

    table_modeltime_accuracy(.interactive = FALSE)

# Mean and Standard Deviation
m750_training_resamples_fitted %>%
  modeltime_resample_accuracy(
    summary_fns = list(mean = mean, sd = sd)
  ) %>%
  table_modeltime_accuracy(.interactive = FALSE)

# When summary_fns = NULL, returns the unsummarized resample results
m750_training_resamples_fitted %>%
  modeltime_resample_accuracy(
    summary_fns = NULL
  )

```

plot_modeltime_resamples

Interactive Resampling Accuracy Plots

Description

A convenient plotting function for visualizing resampling accuracy by resample set for each model in a Modeltime Table.

Usage

```

plot_modeltime_resamples(
  .data,
  .metric_set = default_forecast_accuracy_metric_set(),
  .summary_fn = mean,
  ...,
  .facet_ncol = NULL,
  .facet_scales = "free_x",
  .point_show = TRUE,
  .point_size = 1,
  .point_shape = 16,
  .point_alpha = 1,
  .summary_line_show = TRUE,
  .summary_line_size = 0.5,
  .summary_line_type = 1,
  .summary_line_alpha = 1,
  .x_intercept = NULL,
  .x_intercept_color = "red",
  .x_intercept_size = 0.5,
  .legend_show = TRUE,
  .legend_max_width = 40,
  .title = "Resample Accuracy Plot",

```

```

.x_lab = "",
.y_lab = "",
.color_lab = "Legend",
.interactive = TRUE
)

```

Arguments

| | |
|----------------------------------|---|
| <code>.data</code> | A modeltime table that includes a column <code>.resample_results</code> containing the resample results. See <code>modeltime_fit_resamples()</code> for more information. |
| <code>.metric_set</code> | A <code>yardstick::metric_set()</code> that is used to summarize one or more forecast accuracy (regression) metrics. |
| <code>.summary_fn</code> | A single summary function that is applied to aggregate the metrics across resample sets. Default: <code>mean</code> . |
| <code>...</code> | Additional arguments passed to the <code>.summary_fn</code> . |
| <code>.facet_ncol</code> | Default: <code>NULL</code> . The number of facet columns. |
| <code>.facet_scales</code> | Default: <code>free_x</code> . |
| <code>.point_show</code> | Whether or not to show the individual points for each combination of models and metrics. Default: <code>TRUE</code> . |
| <code>.point_size</code> | Controls the point size. Default: <code>1</code> . |
| <code>.point_shape</code> | Controls the point shape. Default: <code>16</code> . |
| <code>.point_alpha</code> | Controls the opacity of the points. Default: <code>1</code> (full opacity). |
| <code>.summary_line_show</code> | Whether or not to show the summary lines. Default: <code>TRUE</code> . |
| <code>.summary_line_size</code> | Controls the summary line size. Default: <code>0.5</code> . |
| <code>.summary_line_type</code> | Controls the summary line type. Default: <code>1</code> . |
| <code>.summary_line_alpha</code> | Controls the summary line opacity. Default: <code>1</code> (full opacity). |
| <code>.x_intercept</code> | Numeric. Adds an x-intercept at a location (e.g. <code>0</code>). Default: <code>NULL</code> . |
| <code>.x_intercept_color</code> | Controls the x-intercept color. Default: <code>"red"</code> . |
| <code>.x_intercept_size</code> | Controls the x-intercept size. Default: <code>0.5</code> . |
| <code>.legend_show</code> | Logical. Whether or not to show the legend. Can save space with long model descriptions. |
| <code>.legend_max_width</code> | Numeric. The width of truncation to apply to the legend text. |
| <code>.title</code> | Title for the plot |
| <code>.x_lab</code> | X-axis label for the plot |
| <code>.y_lab</code> | Y-axis label for the plot |
| <code>.color_lab</code> | Legend label if a <code>color_var</code> is used. |
| <code>.interactive</code> | Returns either a static (<code>ggplot2</code>) visualization or an interactive (<code>plotly</code>) visualization |

Details**Default Accuracy Metrics**

The following accuracy metrics are included by default via `modeltime::default_forecast_accuracy_metric_set()`:

- MAE - Mean absolute error, `yardstick::mae()`
- MAPE - Mean absolute percentage error, `yardstick::mape()`
- MASE - Mean absolute scaled error, `yardstick::mase()`
- SMAPE - Symmetric mean absolute percentage error, `yardstick::smape()`
- RMSE - Root mean squared error, `yardstick::rmse()`
- RSQ - R-squared, `yardstick::rsq()`

Summary Function

Users can supply a single summary function (e.g. `mean`) to summarize the resample metrics by each model.

Examples

```
m750_training_resamples_fitted %>%
  plot_modeltime_resamples(
    .interactive = FALSE
  )
```

unnest_modeltime_resamples

Unnests the Results of Modeltime Fit Resamples

Description

An internal function used by `modeltime_resample_accuracy()`.

Usage

```
unnest_modeltime_resamples(object)
```

Arguments

`object` A Modeltime Table that has a column `'resample_results'`

Details

The following data columns are unnested and prepared for evaluation:

- `.row_id` - A unique identifier to compare observations.
- `.resample_id` - A unique identifier given to the resample iteration.
- `.model_id` and `.model_desc` - Modeltime Model ID and Description
- `.pred` - The Resample Prediction Value
- `.row` - The actual row value from the original dataset
- *Actual Value Column* - The name changes to target variable name in dataset

Value

Tibble with columns for `'row_id'`, `'resample_id'`, `'model_id'`, `'model_desc'`, `'pred'`, `'row'`, and actual value name from the data set

Examples

```
# The .resample_results column is deeply nested
m750_training_resamples_fitted

# Unnest and prepare the resample predictions for evaluation
unnest_modeltime_resamples(m750_training_resamples_fitted)
```

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