# Package ‘AEDForecasting’

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**Title** Change Point Analysis in ARIMA Forecasting

**Version** 0.20.0

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**Description** Package to incorporate change point analysis in ARIMA forecasting.

**Depends** R (>= 3.1.2)

**License** GPL-3

**LazyData** true

**Suggests** R.rsp

**Imports** changepoint, forecast, signal

**VignetteBuilder** R.rsp

**RoxygenNote** 5.0.1

**NeedsCompilation** no

**Repository** CRAN

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## R topics documented:

`cpi` *CPI Function*

## Description

Incorporate change point analysis in ARIMA forecasting

## Usage

```
cpi(myts, startChangePoint = 1, endChangePoint = 0, step = 1, num = 15,
  cpmeth = "BinSeg", CPpenalty = "SIC", showModel = FALSE)
```

## Arguments

| | |
|---|---|
| `myts` | a time series object |
| `startChangePoint` | a positive integer for minimum number of changepoints |
| `endChangePoint` | a positive integer for maximum number of change points. If 0 then only startChangePoint number of change points will be entered. Should be either 0 or greater than startChangePoint and if so the algorithm will loop through all values inbetween subject to step |
| `step` | an integer to step through loop of change points |
| `num` | Bump model number (see below) |
| `cpmeth` | changepoint method. Default is BinSeg. See cpa package for details |
| `CPpenalty` | default is SIC. See cpa package for details |
| `showModel` | default is False, if True shows all models for all changepoints, if an integer all models for that changepoint, if a string all changepoints for that model |

## Value

A data frame with all the results from analysis

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