

Package ‘ChangePointTaylor’

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Type Package

Title Identify Changes in Mean

Version 0.2

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Description A basic implementation of the change in mean detection method outlined in: Taylor, Wayne A. (2000) <<https://variation.com/wp-content/uploads/change-point-analyzer/change-point-analysis-a-powerful-new-tool-for-detecting-changes.pdf>>. The package recursively uses the mean-squared error change point calculation to identify candidate change points. The candidate change points are then re-estimated and Taylor's backwards elimination process is then employed to come up with a final set of change points. Many of the underlying functions are written in C++ for improved performance.

License GPL (>= 2)

Imports Rcpp (>= 1.0.4), dplyr, purrr, tidyr, magrittr, bench, rlang, ggplot2

LinkingTo Rcpp

LazyData true

RoxygenNote 7.1.1

Suggests knitr, rmarkdown

VignetteBuilder knitr

Encoding UTF-8

NeedsCompilation yes

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Depends R (>= 3.5.0)

Repository CRAN

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R topics documented:

ChangePointAnalyzer-package	2
change_point_analyzer	3
US_Trade_Deficit	4

Index	5
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ChangePointAnalyzer-package

A short title line describing what the package does

Description

A more detailed description of what the package does. A length of about one to five lines is recommended.

Details

This section should provide a more detailed overview of how to use the package, including the most important functions.

Author(s)

Your Name, email optional.

Maintainer: Your Name <your@email.com>

References

This optional section can contain literature or other references for background information.

See Also

Optional links to other man pages

Examples

```
## Not run:
## Optional simple examples of the most important functions
## These can be in \dontrun{} and \donttest{} blocks.
```

```
## End(Not run)
```

`change_point_analyzer change_point_analyzer`

Description

a simple implementation of the change in mean detection [methods](#) developed by Wayne Taylor and utilized in his [Change Point Analyzer](#) software. The package recursively uses the 'MSE' change point calculation to identify candidate change points. Taylor's backwards elimination process is then employed to come up with a final set of change points.

Usage

```
change_point_analyzer(  
  x,  
  labels = NA,  
  n_bootstraps = 1000,  
  min_candidate_conf = 0.5,  
  min_tbl_conf = 0.9,  
  CI = 0.95  
)
```

Arguments

<code>x</code>	a numeric vector
<code>labels</code>	a vector the same length as <code>x</code> . Will generate labels for the change points in the output dataframe.
<code>n_bootstraps</code>	an integer value. Determines the number of bootstraps when calculating the change confidence level.
<code>min_candidate_conf</code>	a value between 0 and 1. The minimum change confidence level to become a candidate change point before re-estimation and backwards elimination.
<code>min_tbl_conf</code>	a value between 0 and 1. The minimum change confidence level below which a candidate change point will be eliminated after re-estimation and backwards elimination.
<code>CI</code>	a value between 0 and 1. The value of the confidence interval.

Value

a dataframe containing the change points, their confidence levels, and other relevant information

References

[Taylor, W. A. \(2000\). Change-point analysis: a powerful new tool for detecting changes.](#)

Examples

```
x <- US_Trade_Deficit$deficit_billions
label_vals <- US_Trade_Deficit$date

change_point_analyzer(x)

change_point_analyzer(x, label = label_vals)

change_point_analyzer(x, label = label_vals, n_bootstraps = 10000)

change_point_analyzer(x, label = label_vals, min_candidate_conf = 0.66, min_tbl_conf = 0.95)
```

US_Trade_Deficit *US Trade Deficit Data: 1987-1988.*

Description

A replication of the US Trade Deficit data used in [Taylor's manuscript](#).

Usage

```
US_Trade_Deficit
```

Format

A data frame with 24 rows and 2 variables:

date observation month

deficit_billions US trade deficit in billions of dollars ...

Index

* **datasets**

US_Trade_Deficit, [4](#)

* **package**

ChangePointAnalyzer-package, [2](#)

change_point_analyzer, [3](#)

ChangePointAnalyzer

(ChangePointAnalyzer-package),

[2](#)

ChangePointAnalyzer-package, [2](#)

US_Trade_Deficit, [4](#)