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CRAFT-package	<i>Conditional Regime Analog Forecasting with Trajectories</i>
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Description

CRAFT provides tools for building lag and lead trajectory embeddings from multivariate time series, detecting regimes with singular value decomposition and changepoint analysis, estimating regime-transition probabilities, sampling future-trajectory analogues, and fitting smooth empirical forecast distributions.

Details

The main workflow is implemented by `craft_fit()` and `craft_predict()`. Lower-level helpers are also exported for users who want to build custom workflows: `trajectory_embedding()`, `svd_changepoint_regimes()`, `regime_sampler()`, `trajectory_forecast()`, `smooth_quantile_distribution()`, `denoiser()`, and `time_volume_weights()`.

Author(s)

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See Also

`craft_fit()`, `craft_predict()`, `trajectory_embedding()`, `svd_changepoint_regimes()`

craft_fit

*Fit a Trajectory-Aware Regime Forecast***Description**

Runs the CRAFT end-to-end workflow: trajectory embedding, past and future regime detection, transition probability estimation, future-trajectory sampling, correlation diagnostics, distribution fitting, and optional internal backtesting.

Usage

```
craft_fit(
  series,
  volumes = NULL,
  window = 20,
  n_draws = 1000,
  n_factors = 3,
  var_threshold = 0.95,
  horizon = NULL,
  seed = 42,
  transition_alpha = 1,
  transition_min_count = 1,
  transition_key_sep = "\r",
  valid_frac = 0.2,
  valid_split = c("last", "random", "blocked"),
  n_testing = 0L,
  backtest_parallel = TRUE,
  backtest_workers = NULL,
  backtest_min_train = NULL,
  sampler_weight = c("uniform", "weighted_bal_acc", "bal_acc", "weighted_acc", "acc"),
  tail_penalty_lambda = 0,
  tail_penalty_threshold = 3,
  tail_penalty_power = 2,
  tail_penalty_aggregation = c("mean", "max", "sum"),
  tail_penalty_scope = c("forecast", "all"),
  volume_alpha = 1,
  max_regimes_per_factor = 6,
  factor_selection = "fixed",
  min_segment = 30L,
  past_regime_args = list(),
  future_regime_args = list(),
  return_train_probs = TRUE,
  verbose = TRUE
)
```

Arguments

series A data frame or matrix of numeric time series in columns.

volumes	Optional matrix or data frame of volumes with the same dimensions as series.
window	Trajectory window length used for lag and lead embeddings.
n_draws	Number of future-trajectory rows to sample.
n_factors	Number of SVD factors when fixed factor selection is used.
var_threshold	Cumulative variance threshold for variance-based factor selection.
horizon	Optional forecast horizon. If NULL, all horizons from 1 to window are retained.
seed	Optional random seed.
transition_alpha	Additive smoothing parameter for transition probabilities.
transition_min_count	Minimum count for memorized transition rows before fallback to global probabilities.
transition_key_sep	Internal separator used for transition-state keys.
valid_frac	Fraction of rows reserved for transition-model validation.
valid_split	Validation split strategy.
n_testing	Number of internal backtest origins. Use zero to skip backtesting.
backtest_parallel	Logical. If TRUE, run internal backtests in parallel when possible.
backtest_workers	Optional number of parallel workers.
backtest_min_train	Optional minimum training length for backtest origins.
sampler_weight	Metric used to weight target regimes during future-trajectory sampling.
tail_penalty_lambda	Strength of the optional tail penalty applied to candidate rows.
tail_penalty_threshold	Robust z-score threshold for tail penalties.
tail_penalty_power	Power applied to excess robust z-scores.
tail_penalty_aggregation	Aggregation used for row-level tail penalties.
tail_penalty_scope	Whether the tail penalty uses forecast-horizon columns or all forward-trajectory columns.
volume_alpha	Exponent for volume-derived time weights.
max_regimes_per_factor	Maximum regimes per SVD factor.
factor_selection	SVD factor selection strategy passed to <code>svd_changepoint_regimes()</code> .
min_segment	Minimum segment length for changepoint regime detection.

`past_regime_args` Additional arguments passed to past-trajectory regime detection.
`future_regime_args` Additional arguments passed to future-trajectory regime detection.
`return_train_probs` Logical. If TRUE, include training transition probabilities.
`verbose` Logical. If TRUE, emit progress messages.

Value

An object of class `craft_fit`, represented as a list containing trajectories, regime models, labels, transition probabilities, sampled trajectory draws, fitted return and level distributions, diagnostics, classifier details, optional backtest results, validation metrics, and the information needed by `craft_predict()`, including `trajectory_draws`.

Examples

```

set.seed(1)
series <- data.frame(
  a = cumprod(1 + rnorm(80, 0.001, 0.01)),
  b = cumprod(1 + rnorm(80, 0.0005, 0.012))
)
fit <- craft_fit(
  series,
  window = 5,
  n_draws = 50,
  n_factors = 1,
  min_segment = 5,
  max_regimes_per_factor = 3,
  n_testing = 0,
  verbose = FALSE
)
names(fit$return_dists)

```

craft_predict

Predict from a Fitted CRAFT Model

Description

Uses a fitted CRAFT model to transform the latest trajectory, estimate future regime probabilities, sample future-trajectory analogues, and fit smooth forecast distributions.

Usage

```

craft_predict(
  object,
  newdata = NULL,

```

```

n_draws = NULL,
seed = NULL,
type = c("all", "trajectory_draws", "distributions", "probabilities", "labels")
)

```

Arguments

object	A fitted CRAFT object returned by <code>craft_fit()</code> .
newdata	Optional matrix or data frame containing the most recent series history. If supplied, it must contain the fitted asset columns and more rows than the fitted trajectory window. If NULL, the latest trajectory stored in object is reused.
n_draws	Optional number of sampled future-trajectory draws. Defaults to the number of draws stored in object.
seed	Optional random seed for sampling.
type	Prediction output type. "all" returns the full prediction object; "trajectory_draws" returns sampled future-trajectory rows; "distributions" returns return and level forecast distributions; "probabilities" returns transition probabilities; "labels" returns latest regime labels.

Value

For `type = "all"`, an object of class `craft_prediction`, a list with `latest_regime_labels`, `latest_regime_probabilities`, `trajectory_draws`, `sampler_trace`, `corr_by_horizon`, `return_dists`, `level_dists`, and `diagnostics`. Other type values return the requested subset.

Examples

```

set.seed(1)
series <- data.frame(
  a = cumprod(1 + rnorm(80, 0.001, 0.01)),
  b = cumprod(1 + rnorm(80, 0.0005, 0.012))
)
fit <- craft_fit(
  series,
  window = 5,
  n_draws = 50,
  n_factors = 1,
  min_segment = 5,
  max_regimes_per_factor = 3,
  n_testing = 0,
  verbose = FALSE
)
pred <- craft_predict(fit, n_draws = 25, seed = 1)
names(pred$return_dists)

```

denoiser	<i>Select Informative Numeric Features</i>
----------	--

Description

Ranks numeric features using completeness, variation, temporal structure, PCA contribution, signal-to-noise, and optional supervised association, then returns a reduced feature set.

Usage

```
denoiser(
  x,
  target = NULL,
  min_non_missing = 0.7,
  min_unique = 3L,
  min_mad = 1e-08,
  max_cor = 0.95,
  keep_quantile = 0.7,
  min_score = NULL,
  min_features = 1L,
  max_features = NULL,
  top_n = NULL,
  supervised_weight = if (!is.null(target)) 0.6 else 0,
  pca_weight = 0.45,
  temporal_weight = 0.25,
  snr_weight = 0.15,
  info_weight = 0.15,
  lag_max = 5L,
  impute = c("median", "zero"),
  return_report = FALSE,
  verbose = TRUE
)
```

Arguments

<code>x</code>	A matrix or data frame of candidate features.
<code>target</code>	Optional target vector, or the name of a column in <code>x</code> , used for supervised scoring.
<code>min_non_missing</code>	Minimum non-missing fraction required before a feature can be selected.
<code>min_unique</code>	Minimum number of unique finite values required.
<code>min_mad</code>	Minimum median absolute deviation required.
<code>max_cor</code>	Maximum absolute pairwise correlation allowed among selected features.
<code>keep_quantile</code>	Score quantile used as an adaptive selection threshold.
<code>min_score</code>	Optional absolute minimum score threshold.
<code>min_features</code>	Minimum number of features to retain when possible.

max_features	Optional maximum number of retained features.
top_n	Optional number of top-scoring features to retain.
supervised_weight	Weight assigned to supervised target association.
pca_weight	Weight assigned to PCA loading contribution.
temporal_weight	Weight assigned to temporal autocorrelation structure.
snr_weight	Weight assigned to signal-to-noise proxy scoring.
info_weight	Weight assigned to information and completeness scoring.
lag_max	Maximum lag used for temporal-structure scoring.
impute	Imputation method used during scoring.
return_report	Logical. If TRUE, return selected data, feature names, report, and settings.
verbose	Logical. If TRUE, emit a summary message.

Value

By default, a matrix or data frame with selected features and attributes `denoiser_report`, `selected_features`, and `removed_features`. If `return_report = TRUE`, a list with `data`, `features`, `report`, and `settings`.

Examples

```
set.seed(1)
x <- data.frame(signal = cumsum(rnorm(30)), noise = rnorm(30), const = 1)
out <- denoiser(x, min_features = 1, verbose = FALSE, return_report = TRUE)
out$features
```

regime_sampler

Sample Candidate Rows from Regime Probabilities

Description

Combines per-target regime probability vectors into row-level sampling probabilities and samples candidate future-trajectory rows accordingly.

Usage

```
regime_sampler(
  trafo_df,
  cluster_df,
  prob_vectors,
  weights = NULL,
  size = 1000L,
  return_type = c("stack", "index"),
  seed = NULL,
  eps = 1e-12,
  ...
)
```

Arguments

<code>trafo_df</code>	Data frame of candidate transformed observations to sample.
<code>cluster_df</code>	Data frame of regime labels for each candidate row. Must have the same number of rows as <code>trafo_df</code> .
<code>prob_vectors</code>	Named list of probability vectors or one-row matrices/data frames, one per target regime column. Names should correspond to columns of <code>cluster_df</code> .
<code>weights</code>	Optional numeric weights for target regime columns.
<code>size</code>	Number of rows or indices to sample with replacement.
<code>return_type</code>	Return sampled rows as "stack" or sampled row indices as "index".
<code>seed</code>	Optional random seed.
<code>eps</code>	Small positive probability floor.
<code>...</code>	Additional arguments. The legacy argument name <code>return</code> is accepted as an alias for <code>return_type</code> .

Value

If `return_type = "stack"`, a data frame sampled from `trafo_df`. If `return_type = "index"`, an integer vector of sampled row indices.

Examples

```
trafo <- data.frame(x = 1:4)
clusters <- data.frame(r = c("low", "low", "high", "high"))
probs <- list(r = c(low = 0.2, high = 0.8))
regime_sampler(trafo, clusters, probs, size = 5, seed = 1)
```

smooth_quantile_distribution

Fit a Smooth Empirical Distribution from Quantiles

Description

Fits a smooth empirical quantile function and derives an interpolated density, cumulative distribution, quantile function, and random sampler.

Usage

```
smooth_quantile_distribution(
  x,
  probs = seq(0.001, 0.999, length.out = 1000),
  spar = NULL,
  density_spar = NULL,
  eps = 1e-06,
  enforce_monotone = TRUE,
  plot_result = FALSE
)
```

Arguments

<code>x</code>	Numeric vector of observations. Non-finite values are removed.
<code>probs</code>	Probability grid strictly inside $(0, 1)$.
<code>spar</code>	Optional smoothing parameter passed to <code>stats::smooth.spline()</code> for the quantile function.
<code>density_spar</code>	Optional smoothing parameter passed to <code>stats::smooth.spline()</code> for the implied density.
<code>eps</code>	Small positive lower bound used in derivative and probability calculations.
<code>enforce_monotone</code>	Logical. If TRUE, enforce monotonicity of the smoothed quantile curve.
<code>plot_result</code>	Logical. If TRUE, plot the fitted quantile curve and implied density.

Value

A list with `data`, `dfun`, `pfun`, `qfun`, `rfun`, `q_fit`, `d_fit`, and `original_x`.

Examples

```
set.seed(1)
fit <- smooth_quantile_distribution(rnorm(100), probs = seq(0.05, 0.95, length.out = 50))
fit$qfun(c(0.25, 0.5, 0.75))
fit$dfun(0)
```

svd_changepoint_regimes

Detect Regimes from SVD Scores and Changepoints

Description

Projects multivariate time-series columns into SVD scores, detects changepoints in selected score dimensions, merges or filters regimes, and returns regime labels, profiles, diagnostics, and helper functions for new data transformation and plotting.

Usage

```
svd_changepoint_regimes(
  X,
  series_cols = NULL,
  denoise = TRUE,
  denoiser_args = NULL,
  reduction_criteria = c(
    "variance", "elbow", "kaiser", "bic", "fixed",
    "regime_strength", "hybrid"
  ),
  n_dim = NULL,
```

```

var_threshold = 0.95,
max_dim = NULL,
center = TRUE,
scale = TRUE,
na_action = c("impute", "stop"),
cpt_method = "PELT",
cpt_penalty = "MBIC",
minseglen = 5,
filter_weak_dims = FALSE,
min_regime_strength = 0.1,
max_selected_dims = NULL,
max_regimes_per_dim = 6,
min_regime_size = 30,
merge_similar_regimes = TRUE,
merge_threshold = 0.35,
stability_bootstrap = FALSE,
n_bootstrap = 100,
bootstrap_noise = 0.05,
cpt_tolerance = NULL,
min_cpt_stability = 0.6,
newdata_temperature = 1,
regime_prefix = "regime",
return_scores = TRUE,
return_probabilities = TRUE,
plot = FALSE,
plot_type = c("scores", "heatmap", "summary"),
seed = NULL
)

```

Arguments

<code>X</code>	A data frame or matrix containing numeric time-series columns.
<code>series_cols</code>	Optional names of columns to use. If <code>NULL</code> , all numeric columns are used.
<code>denoise</code>	Logical. If <code>TRUE</code> , select features with <code>denoiser()</code> before fitting.
<code>denoiser_args</code>	Optional list of arguments passed to <code>denoiser()</code> .
<code>reduction_criteria</code>	Criterion used to select SVD dimensions.
<code>n_dim</code>	Number of dimensions when <code>reduction_criteria = "fixed"</code> .
<code>var_threshold</code>	Cumulative explained variance threshold for variance-based selection.
<code>max_dim</code>	Optional maximum SVD dimension considered.
<code>center</code>	Logical. If <code>TRUE</code> , center selected columns.
<code>scale</code>	Logical. If <code>TRUE</code> , scale selected columns.
<code>na_action</code>	How to handle missing values: impute column means or stop.
<code>cpt_method</code>	Changepoint method passed to <code>changepoint::cpt.meanvar()</code> .
<code>cpt_penalty</code>	Penalty passed to <code>changepoint::cpt.meanvar()</code> .

<code>minseglen</code>	Minimum segment length for changepoint fitting.
<code>filter_weak_dims</code>	Logical. If TRUE, filter dimensions with weak regime strength.
<code>min_regime_strength</code>	Minimum regime-strength threshold.
<code>max_selected_dims</code>	Optional maximum number of selected dimensions.
<code>max_regimes_per_dim</code>	Maximum regimes retained per SVD dimension after merging.
<code>min_regime_size</code>	Minimum desired regime segment size.
<code>merge_similar_regimes</code>	Logical. If TRUE, merge short or similar adjacent regimes.
<code>merge_threshold</code>	Distance threshold used when merging similar regimes.
<code>stability_bootstrap</code>	Logical. If TRUE, assess changepoint stability by bootstrapping.
<code>n_bootstrap</code>	Number of bootstrap replicates.
<code>bootstrap_noise</code>	Noise scale used for bootstrap perturbations.
<code>cpt_tolerance</code>	Maximum distance for matching bootstrapped changepoints.
<code>min_cpt_stability</code>	Minimum bootstrap stability for retaining changepoints.
<code>newdata_temperature</code>	Temperature used when transforming new observations to regime probabilities.
<code>regime_prefix</code>	Prefix used for generated regime-label columns.
<code>return_scores</code>	Logical. If TRUE, include selected SVD scores.
<code>return_probabilities</code>	Logical. If TRUE, include regime probabilities.
<code>plot</code>	Logical. If TRUE, produce a plot.
<code>plot_type</code>	Plot type for plot = TRUE.
<code>seed</code>	Optional random seed.

Value

An object of class `svd_changepoint_regimes_v2`, represented as a list with regime labels, selected dimensions, diagnostics, profiles, SVD metadata, changepoint results, and helper functions.

Examples

```
set.seed(1)
x <- data.frame(a = c(rnorm(40, 0), rnorm(40, 2)), b = c(rnorm(40, 0), rnorm(40, -1)))
fit <- svd_changepoint_regimes(
  x,
  denoise = FALSE,
```

```

    reduction_criteria = "fixed",
    n_dim = 1,
    minseglen = 5,
    min_regime_size = 5,
    max_regimes_per_dim = 3,
    seed = 1
)
head(fit$regimes)

```

time_volume_weights	<i>Compute Time Weights from Trading Volumes</i>
---------------------	--

Description

Aggregates numeric volume columns row-wise and converts the aggregate volume profile into non-negative time weights.

Usage

```

time_volume_weights(
  volume_df,
  date_col = NULL,
  alpha = 1,
  normalize = TRUE,
  eps = 1e-08,
  winsorize = FALSE,
  winsor_q = 0.99
)

```

Arguments

volume_df	A data frame containing one or more numeric volume columns.
date_col	Optional name of a date column to exclude from the numeric volume aggregation and use as output names.
alpha	Non-negative exponent applied to aggregate volume scores. Values below 1 compress high-volume observations; values above 1 emphasize them.
normalize	Logical. If TRUE, return weights summing to one.
eps	Small positive offset added before exponentiation.
winsorize	Logical. If TRUE, cap aggregate volumes at winsor_q.
winsor_q	Quantile used as the cap when winsorize = TRUE.

Value

A numeric vector of weights, named by date_col when supplied.

Examples

```
vol <- data.frame(day = as.Date("2024-01-01") + 0:2, a = c(10, 20, 30), b = c(5, 5, 10))
time_volume_weights(vol, date_col = "day")
```

trajectory_embedding	<i>Build Past and Future Trajectory Matrices</i>
----------------------	--

Description

Builds past and future cumulative-trajectory matrices for all columns in a multivariate time-series data set. Rows containing unavailable lag or lead values are removed from the aligned training matrices, while latest_trajectory retains the latest past trajectory row for forecasting.

Usage

```
trajectory_embedding(ts_set, trajectory_window)
```

Arguments

- ts_set A data frame or matrix of numeric time series in columns.
- trajectory_window Positive integer number of lag and lead horizons.

Value

A list with past_trajectories, future_trajectories, latest_trajectory, and time_index. The time_index vector indicates rows retained in the aligned past and future trajectory matrices.

Examples

```
prices <- data.frame(a = c(100, 101, 103, 104, 106), b = c(50, 52, 51, 53, 54))
trajectories <- trajectory_embedding(prices, trajectory_window = 2)
dim(trajectories$past_trajectories)
dim(trajectories$future_trajectories)
```

trajectory_forecast	<i>Fit Smooth Forecast Distributions for Trajectory Draws</i>
---------------------	---

Description

Fits one smoothed empirical forecast distribution per column in a data frame of sampled future-trajectory draws. Optionally reconstructs returns or differences into forecast levels.

Usage

```
trajectory_forecast(
  trajectory_draws,
  last_level = NULL,
  recon_mode = NULL,
  probs = seq(0.001, 0.999, length.out = 1000),
  spar = NULL,
  density_spar = NULL,
  eps = 1e-06,
  enforce_monotone = TRUE,
  plot_result = FALSE,
  min_obs = 10L,
  min_unique = 10L,
  jitter_if_needed = TRUE,
  jitter_scale = 1e-08,
  zero_density_outside = TRUE,
  seed = 1L,
  verbose = FALSE,
  return_diagnostics = TRUE
)
```

Arguments

trajectory_draws	Data frame of sampled future-trajectory draws, with one variable per column.
last_level	Optional scalar or vector of latest observed levels used to reconstruct forecast levels.
recon_mode	Optional reconstruction mode: "differences", "scaled_growth", "log_growth", or NULL.
probs	Probability grid passed to smooth_quantile_distribution().
spar	Optional quantile smoothing parameter.
density_spar	Optional density smoothing parameter.
eps	Small positive numerical tolerance.
enforce_monotone	Logical. If TRUE, enforce monotone quantile fits.
plot_result	Logical. If TRUE, plot fitted distributions.
min_obs	Minimum observations used for each fitted distribution. Shorter samples are bootstrapped.
min_unique	Minimum unique values before jittering is considered.
jitter_if_needed	Logical. If TRUE, add small jitter to discrete or constant samples.
jitter_scale	Scale of jitter relative to the sample scale.
zero_density_outside	Logical. If TRUE, return zero density outside the fitted support.

seed Optional random seed used for augmentation and jitter.
verbose Logical. If TRUE, emit fitting progress messages.
return_diagnostics Logical. If TRUE, attach diagnostics as an attribute.

Value

A named list of distribution objects. Diagnostics and settings are attached as attributes when requested.

Examples

```

set.seed(1)
trajectory_draws <- data.frame(a = rnorm(40, 0.01, 0.02), b = rnorm(40, -0.01, 0.03))
fc <- trajectory_forecast(
  trajectory_draws,
  probs = seq(0.05, 0.95, length.out = 30),
  verbose = FALSE
)
fc$a$qfun(0.5)
  
```

trajectory_reframer *Build Lag or Lead Trajectory Features for One Series*

Description

Creates cumulative scaled lag or lead trajectory features for a single time series. For a backward trajectory, horizon h at time t is $x[t] / x[t - h] - 1$. For a forward trajectory, horizon h is $x[t + h] / x[t] - 1$.

Usage

```
trajectory_reframer(ts, k, mode = c("backward", "forward"), ts_name = NULL)
```

Arguments

ts A numeric vector or time-series-like object.
k Positive integer number of lag or lead horizons to create.
mode Direction of the trajectory. "backward" creates cumulative lag changes; "forward" creates cumulative lead changes.
ts_name Optional name used as the prefix for output columns.

Value

An object of class trajectory_reframer, represented as a list with trajectory, ts, k, and mode.

Examples

```
x <- c(100, 102, 105, 103, 108)
traj <- trajectory_reframer(x, k = 2, mode = "backward", ts_name = "price")
head(traj$trajectory)
```

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