

Package: naive (via r-universe)

October 7, 2026

Type Package

Title Empirical Extrapolation of Time Feature Patterns

Version 2.0.0

Description Empirically extrapolates recurring patterns in numeric and categorical time-feature sequences. Candidate windows are selected by similarity, validated with rolling-origin evaluation, and summarized as forecast distributions. The runtime package uses only base R.

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 7.3.3

Depends R (>= 4.1)

Suggests knitr, rmarkdown, testthat (>= 3.0.0)

VignetteBuilder knitr

Config/testthat/edition 3

NeedsCompilation no

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naive	<i>Compatibility wrapper for empirical extrapolation</i>
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Description

Calls ‘naive_fit()’ using the v1-compatible argument list.
Empirical Extrapolation of Time Feature Pattern

Usage

```
naive(  
  df,  
  seq_len = NULL,  
  ci = 0.8,  
  smoother = FALSE,  
  cover = NULL,  
  stride = NULL,  
  method = NULL,  
  location = NULL,  
  n_windows = 10,  
  n_samp = 30,  
  dates = NULL,  
  error_scale = "naive",  
  error_benchmark = "naive",  
  seed = 42  
)
```

Arguments

df	Numeric or categorical data frame.
seq_len	Forecast horizon.
ci	Prediction interval coverage.
smoother	Compatibility argument.
cover	Similarity-window coverage.
stride	Window stride.
method	Distance method.
location	Location statistic.
n_windows	Number of validation windows.
n_samp	Number of candidate configurations.

dates	Optional dates.
error_scale	Compatibility metric scale.
error_benchmark	Compatibility metric benchmark.
seed	Random seed.

Author(s)

Maintainer: Giancarlo Vercellino <giancarlo.vercellino@gmail.com>

naive_fit	<i>Empirical extrapolation of time-feature patterns</i>
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Description

Empirical extrapolation of time-feature patterns

Usage

```
naive_fit(
    df,
    seq_len = NULL,
    ci = 0.8,
    n_windows = 10,
    n_samp = 30,
    seed = 42,
    ...
)
```

Arguments

df	Numeric or categorical data frame.
seq_len	Forecast horizon.
ci	Prediction interval coverage.
n_windows	Number of validation windows.
n_samp	Number of candidate configurations.
seed	Random seed.
...	Compatibility arguments: ‘cover‘, ‘stride‘, ‘method‘, ‘location‘, ‘dates‘, ‘error_scale‘, ‘error_benchmark‘, and ‘smoother‘.

Value

An object of class ‘naive_forecast‘.

naive_forecast	<i>Generate an empirical forecast</i>
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Description

Generate an empirical forecast

Usage

```
naive_forecast(  
  df,  
  horizon,  
  ci = 0.8,  
  cover = 0.5,  
  stride = 1,  
  method = "euclidean",  
  location = "median",  
  dates = NULL,  
  seed = 42  
)
```

Arguments

df	Numeric or categorical data frame.
horizon	Forecast horizon.
ci	Prediction interval coverage.
cover	Similarity-window coverage.
stride	Window stride.
method	Distance method.
location	Location statistic.
dates	Optional dates.
seed	Random seed.

naive_metrics	<i>Calculate basic forecast errors</i>
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Description

Calculate basic forecast errors

Usage

```
naive_metrics(actual, predicted)
```

Arguments

actual	Actual values.
predicted	Predicted values.

time_features	<i>time features example: IBM, AAPL, AMZN, GOOGL and MSFT Close Prices</i>
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Description

A data frame with with daily with daily prices for some Big Tech Companies since March 2017.

Usage

```
time_features
```

Format

A data frame with 6 columns and 1336 rows.

Source

finance.yahoo.com

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