

# Package: sweep (via r-universe)

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**Title** Tidy Tools for Forecasting

**Version** 0.2.5.9000

**Description** Tidies up the forecasting modeling and prediction work flow, extends the 'broom' package with 'sw\_tidy', 'sw\_glance', 'sw\_augment', and 'sw\_tidy\_decomp' functions for various forecasting models, and enables converting 'forecast' objects to ``tidy'' data frames with 'sw\_sweep'.

**URL** <https://business-science.github.io/sweep/>,  
<https://github.com/business-science/sweep>

**BugReports** <https://github.com/business-science/sweep/issues>

**License** GPL (>= 3)

**Encoding** UTF-8

**LazyData** true

**Depends** R (>= 3.3.0)

**Imports** broom (>= 0.5.6), dplyr (>= 1.0.0), forecast (>= 8.0), tibble (>= 1.2), timetk (>= 2.1.0), rlang

**Suggests** ggplot2, knitr, lubridate, rmarkdown, testthat (>= 2.0.0), purrr, readr, stringr, scales, fracdiff, tidyr (>= 1.0.0), tidyquant, zoo

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add_index	<i>Adds a sequential index column to a data frame</i>
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### Description

Adds a sequential index column to a data frame

### Usage

```
add_index(ret, rename_index)
```

### Arguments

ret	An object of class tibble
rename_index	A variable indicating the index name to be used in the tibble returned

---

arima_string	<i>Print the ARIMA model parameters</i>
--------------	---

---

**Description**

Refer to forecast:::arima.string. [forecast arima.R](#)

**Usage**

```
arima_string(object, padding = FALSE)
```

**Arguments**

object	An object of class Arima
padding	Add padding to the name returned

---

bats_string	<i>Print the BATS model parameters</i>
-------------	--

---

**Description**

Refer to forecast:::makeText. [forecast bats.R](#)

**Usage**

```
bats_string(object)
```

**Arguments**

object	An object of class bats
--------	-------------------------

---

bike_sales	<i>Fictional sales data for bike shops purchasing Cannondale bikes</i>
------------	--

---

**Description**

A dataset containing the fictional bicycle orders spanning 2011 through 2015. Hypothetically, the bike\_sales data are similar to sales data maintained in a business' sales data base. The unit price and model names come from data provided by model for the bicycle manufacturer, Cannondale (2016). The customers (bicycle shops) including name, location, etc and the orders including quantity purchased and order dates are fictional. The data is intended for implementing business analytics techniques (e.g. forecast, clustering, etc) to identify underlying trends.

**Usage**

bike\_sales

**Format**

A data frame with 15644 rows and 17 variables:

**order.date** Date the order was placed  
**order.id** A unique order identification number  
**order.line** The sequential identification number for products on and order  
**quantity** Number of units purchased  
**price** The unit price of the bicycle  
**price.ext** The extended price = price x quantity  
**customer.id** A unique customer identification number  
**bikeshop.name** The customer name  
**bikeshop.city** The city that the bike shop is located  
**bikeshop.state** The state that the bike shop is located  
**latitude** The geographpic latitude of the customer location  
**longitude** The geographpic longitude of the customer location  
**product.id** A unique product identification number  
**model** The model name of the bicycle  
**category.primary** The main bicycle category, either "Mountain" or "Road"  
**category.secondary** One of nine more specific bicycle categories  
**frame** The bicycle frame material, either "Carbon" or "Aluminum"

**Source**

The 2016 bicycle model names and prices originated from <https://www.cannondale.com/en-us>

---

sw\_augment

*Augment data according to a tidied model*

---

**Description**

Given an R statistical model or other non-tidy object, add columns to the original dataset such as predictions, residuals and cluster assignments.

**Usage**

sw\_augment(x, ...)

## Arguments

x                    model or other R object to convert to data frame  
...                   other arguments passed to methods

## Details

sw\_augment() is a wrapper for broom::augment(). The benefit of sw\_augment is that it has methods for various time-series model classes such as HoltWinters, ets, Arima, etc.

For non-time series, sw\_augment() defaults to broom::augment(). The only difference is that the return is a tibble.

Note that by convention the first argument is almost always data, which specifies the original data object. This is not part of the S3 signature, partly because it prevents rowwise\_df\_tidiers from taking a column name as the first argument.

## See Also

[broom::augment\(\)](#)

---

sw\_augment.default      *Default augment method*

---

## Description

By default, sw\_augment() uses [broom::augment\(\)](#) to convert its output.

## Usage

```
## Default S3 method:  
sw_augment(x, ...)
```

## Arguments

x                    an object to be tidied  
...                   extra arguments passed to broom::augment()

## Value

A tibble generated by [broom::augment\(\)](#)

---

sw_augment_columns	<i>Augments data</i>
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**Description**

Augments data

**Usage**

```
sw_augment_columns(ret, data, rename_index, timetk_idx = FALSE)
```

**Arguments**

ret	An object of class tibble
data	Any time series data that is to be augmented
rename_index	A variable indicating the index name to be used in the tibble returned
timetk_idx	Uses the timetk index (irregular time index) if present.

---

sw_glance	<i>Construct a single row summary "glance" of a model, fit, or other object</i>
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---

**Description**

Construct a single row summary "glance" of a model, fit, or other object

**Usage**

```
sw_glance(x, ...)
```

**Arguments**

x	model or other R object to convert to single-row data frame
...	other arguments passed to methods

**Details**

sw\_glance() is a wrapper for broom::glance(). The benefit of sw\_glance is that it has methods for various time-series model classes such as HoltWinters, ets, Arima, etc. sw\_glance methods always return either a one-row tibble or NULL. The single row includes summary statistics relevant to the model accuracy, which can be used to assess model fit and quality.

For non-time series, sw\_glance() defaults to broom::glance(). The only difference is that the return is a tibble.

**Value**

single-row tibble with model summary information.

**See Also**

[broom::glance\(\)](#)

---

sw_glance.default	<i>Default glance method</i>
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---

**Description**

By default, `sw_glance()` uses [broom::glance\(\)](#) to convert its output.

**Usage**

```
## Default S3 method:  
sw_glance(x, ...)
```

**Arguments**

x	an object to be tidied
...	extra arguments passed to <a href="#">broom::glance()</a>

**Value**

A tibble generated by [broom::glance\(\)](#)

---

sw_sweep	<i>Tidy forecast objects</i>
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---

**Description**

Tidy forecast objects

**Usage**

```
sw_sweep(x, fitted = FALSE, timetk_idx = FALSE, rename_index = "index", ...)
```

**Arguments**

<code>x</code>	A time-series forecast of class <code>forecast</code> .
<code>fitted</code>	Whether or not to return the fitted values (model values) in the results. <code>FALSE</code> by default.
<code>timetk_idx</code>	If <code>timetk</code> index (non-regularized index) is present, uses it to develop forecast. Otherwise uses default index.
<code>rename_index</code>	Enables the index column to be renamed.
<code>...</code>	Additional arguments passed to <code>tk_make_future_timeseries()</code>

**Details**

`sw_sweep` is designed to coerce forecast objects from the `forecast` package into tibble objects in a "tidy" format (long). The returned object contains both the actual values and the forecasted values including the point forecast and upper and lower confidence intervals.

The `timetk_idx` argument is used to modify the return format of the index.

- If `timetk_idx = FALSE`, a regularized time index is always constructed. This may be in the format of numeric values (e.g. 2010.000) or the higher order `yearmon` and `yearqtr` classes from the `zoo` package. A higher order class is attempted to be returned.
- If `timetk_idx = TRUE` and a `timetk` index is present, an irregular time index will be returned that combines the original time series (i.e. `date` or `datetime`) along with a computed future time series created using `tk_make_future_timeseries()` from the `timetk` package. The `...` can be used to pass additional arguments to `tk_make_future_timeseries()` such as `inspect_weekdays`, `skip_values`, etc that can be useful in tuning the future time series sequence.

The index column name can be changed using the `rename_index` argument.

**Value**

Returns a tibble object.

**See Also**

[tk\\_make\\_future\\_timeseries\(\)](#)

**Examples**

```
library(forecast)
library(dplyr)

# ETS forecasts
USAccDeaths %>%
  ets() %>%
  forecast(level = c(80, 95, 99)) %>%
  sw_sweep()
```



---

`sw_tidy`*Tidy the result of a time-series model into a summary tibble*

---

## Description

Tidy the result of a time-series model into a summary tibble

## Usage

```
sw_tidy(x, ...)
```

## Arguments

<code>x</code>	An object to be converted into a tibble ("tidy" data.frame)
<code>...</code>	extra arguments

## Details

`sw_tidy()` is a wrapper for `broom::tidy()`. The main benefit of `sw_tidy()` is that it has methods for various time-series model classes such as `HoltWinters`, `ets`, `Arima`, etc. `sw_tidy()` methods always returns a "tidy" tibble with model coefficient / parameters.

For non-time series, `sw_tidy()` defaults to `broom::tidy()`. The only difference is that the return is a tibble. The output of `sw_tidy()` is always a tibble with disposable row names. It is therefore suited for further manipulation by packages like `dplyr` and `ggplot2`.

## Value

a tibble

## See Also

[broom::tidy\(\)](#)

## Examples

```
library(dplyr)
library(forecast)

WWWusage %>%
  auto.arima() %>%
  sw_tidy(conf.int = TRUE)
```

---

sw_tidy.default	<i>Default tidying method</i>
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---

**Description**

By default, `sw_tidy()` uses `broom::tidy()` to convert its output.

**Usage**

```
## Default S3 method:
sw_tidy(x, ...)
```

**Arguments**

x	an object to be tidied
...	extra arguments passed to <code>broom::tidy()</code>

**Value**

A tibble generated by `broom::tidy()`

---

sw_tidy_decomp	<i>Coerces decomposed time-series objects to tibble format.</i>
----------------	---

---

**Description**

Coerces decomposed time-series objects to tibble format.

**Usage**

```
sw_tidy_decomp(x, timetk_idx = FALSE, rename_index = "index", ...)
```

**Arguments**

x	A time-series object of class <code>stl</code> , <code>ets</code> , <code>decomposed.ts</code> , <code>HoltWinters</code> , <code>bats</code> or <code>tbats</code> .
timetk_idx	When TRUE, uses a timetk index (irregular, typically date or datetime) if present.
rename_index	Enables the index column to be renamed.
...	Not used.

**Details**

`sw_tidy_decomp` is designed to coerce time-series objects with decompositions to tibble objects. A regularized time index is always constructed. If no time index is detected, a sequential index is returned as a default. The index column name can be changed using the `rename_index` argument.

**Value**

Returns a tibble object.

**Examples**

```
library(dplyr)
library(forecast)
library(sweep)

# Decompose ETS model
USAccDeaths %>%
  ets() %>%
  sw_tidy_decomp()

# Decompose STL object
USAccDeaths %>%
  stl(s.window = 'periodic') %>%
  sw_tidy_decomp()
```

---

 tbats\_string

*Print the TBATS model parameters*


---

**Description**

Refer to `forecast::makeTextTBATS`. [forecast bats.R](#)

**Usage**

```
tbats_string(object)
```

**Arguments**

object            An object of class bats or tbats

---

 tidiers\_arima

*Tidying methods for ARIMA modeling of time series*


---

**Description**

These methods tidy the coefficients of ARIMA models of univariate time series.

**Usage**

```
## S3 method for class 'Arima'
sw_tidy(x, ...)

## S3 method for class 'Arima'
sw_glance(x, ...)

## S3 method for class 'Arima'
sw_augment(x, data = NULL, rename_index = "index", timetk_idx = FALSE, ...)

## S3 method for class 'stlm'
sw_tidy(x, ...)
```

**Arguments**

x	An object of class "Arima"
...	Additional parameters (not used)
data	Used with <code>sw_augment</code> only. NULL by default which simply returns augmented columns only. User can supply the original data, which returns the data + augmented columns.
rename_index	Used with <code>sw_augment</code> only. A string representing the name of the index generated.
timetk_idx	Used with <code>sw_augment</code> only. Uses an irregular timetk index if present.

**Value**

`sw_tidy()` returns one row for each coefficient in the model, with five columns:

- term: The term in the nonlinear model being estimated and tested
- estimate: The estimated coefficient

`sw_glance()` returns one row with the columns

- model.desc: A description of the model including the three integer components (p, d, q) are the AR order, the degree of differencing, and the MA order.
- sigma: The square root of the estimated residual variance
- logLik: The data's log-likelihood under the model
- AIC: The Akaike Information Criterion
- BIC: The Bayesian Information Criterion
- ME: Mean error
- RMSE: Root mean squared error
- MAE: Mean absolute error
- MPE: Mean percentage error
- MAPE: Mean absolute percentage error
- MASE: Mean absolute scaled error

- ACF1: Autocorrelation of errors at lag 1

`sw_augment()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `.actual`: The original time series
- `.fitted`: The fitted values from the model
- `.resid`: The residual values from the model

`sw_tidy()` returns the underlying ETS or ARIMA model's `sw_tidy()` one row for each coefficient in the model, with five columns:

- `term`: The term in the nonlinear model being estimated and tested
- `estimate`: The estimated coefficient

### See Also

[arima\(\)](#), [Arima\(\)](#)

### Examples

```
library(dplyr)
library(forecast)

fit_arima <- WWWusage %>%
  auto.arima()

sw_tidy(fit_arima)
sw_glance(fit_arima)
sw_augment(fit_arima)
```

### Description

Tidying methods for BATS and TBATS modeling of time series

### Usage

```
## S3 method for class 'bats'
sw_tidy(x, ...)

## S3 method for class 'bats'
sw_glance(x, ...)
```

```
## S3 method for class 'bats'
sw_augment(x, data = NULL, rename_index = "index", timetk_idx = FALSE, ...)

## S3 method for class 'bats'
sw_tidy_decomp(x, timetk_idx = FALSE, rename_index = "index", ...)
```

### Arguments

<code>x</code>	An object of class "bats" or "tbats"
<code>...</code>	Additional parameters (not used)
<code>data</code>	Used with <code>sw_augment</code> only. NULL by default which simply returns augmented columns only. User can supply the original data, which returns the data + augmented columns.
<code>rename_index</code>	Used with <code>sw_augment</code> only. A string representing the name of the index generated.
<code>timetk_idx</code>	Used with <code>sw_augment</code> and <code>sw_tidy_decomp</code> . When TRUE, uses a timetk index (irregular, typically date or datetime) if present.

### Value

`sw_tidy()` returns one row for each model parameter, with two columns:

- `term`: The various parameters (lambda, alpha, gamma, etc)
- `estimate`: The estimated parameter value

`sw_glance()` returns one row with the columns

- `model.desc`: A description of the model including the three integer components (p, d, q) are the AR order, the degree of differencing, and the MA order.
- `sigma`: The square root of the estimated residual variance
- `logLik`: The data's log-likelihood under the model
- `AIC`: The Akaike Information Criterion
- `BIC`: The Bayesian Information Criterion (NA for bats / tbats)
- `ME`: Mean error
- `RMSE`: Root mean squared error
- `MAE`: Mean absolute error
- `MPE`: Mean percentage error
- `MAPE`: Mean absolute percentage error
- `MASE`: Mean absolute scaled error
- `ACF1`: Autocorrelation of errors at lag 1

`sw_augment()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes

- `.actual`: The original time series
- `.fitted`: The fitted values from the model
- `.resid`: The residual values from the model

`sw_tidy_decomp()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `observed`: The original time series
- `level`: The level component
- `slope`: The slope component (Not always present)
- `season`: The seasonal component (Not always present)

### See Also

[bats\(\)](#), [tbats\(\)](#)

### Examples

```
library(dplyr)
library(forecast)

fit_bats <- WWWusage %>%
  bats()

sw_tidy(fit_bats)
sw_glance(fit_bats)
sw_augment(fit_bats)
```

---

`tidiers_decomposed_ts` *Tidying methods for decomposed time series*

---

### Description

Tidying methods for decomposed time series

### Usage

```
## S3 method for class 'decomposed.ts'
sw_tidy_decomp(x, timetk_idx = FALSE, rename_index = "index", ...)
```

### Arguments

x	An object of class "decomposed.ts"
timetk_idx	Used with <code>sw_augment</code> and <code>sw_tidy_decomp</code> . When TRUE, uses a timetk index (irregular, typically date or datetime) if present.
rename_index	Used with <code>sw_augment</code> and <code>sw_tidy_decomp</code> . A string representing the name of the index generated.
...	Not used.

### Value

`sw_tidy_decomp()` returns a tibble with the following time series attributes:

- index: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- season: The seasonal component
- trend: The trend component
- random: The error component
- seasadj: observed - season

### See Also

[decompose\(\)](#)

### Examples

```
library(dplyr)
library(forecast)

fit_decomposed <- USAccDeaths %>%
  decompose()

sw_tidy_decomp(fit_decomposed)
```

---

tidiers\_ets

*Tidying methods for ETS (Error, Trend, Seasonal) exponential smoothing modeling of time series*

---

### Description

Tidying methods for ETS (Error, Trend, Seasonal) exponential smoothing modeling of time series



**Usage**

```
## S3 method for class 'ets'
sw_tidy(x, ...)

## S3 method for class 'ets'
sw_glance(x, ...)

## S3 method for class 'ets'
sw_augment(x, data = NULL, timetk_idx = FALSE, rename_index = "index", ...)

## S3 method for class 'ets'
sw_tidy_decomp(x, timetk_idx = FALSE, rename_index = "index", ...)
```

**Arguments**

x	An object of class "ets"
...	Not used.
data	Used with <code>sw_augment</code> only. NULL by default which simply returns augmented columns only. User can supply the original data, which returns the data + augmented columns.
timetk_idx	Used with <code>sw_augment</code> and <code>sw_tidy_decomp</code> . When TRUE, uses a timetk index (irregular, typically date or datetime) if present.
rename_index	Used with <code>sw_augment</code> and <code>sw_tidy_decomp</code> . A string representing the name of the index generated.

**Value**

`sw_tidy()` returns one row for each model parameter, with two columns:

- `term`: The smoothing parameters (alpha, gamma) and the initial states (l, s0 through s10)
- `estimate`: The estimated parameter value

`sw_glance()` returns one row with the columns

- `model.desc`: A description of the model including the three integer components (p, d, q) are the AR order, the degree of differencing, and the MA order.
- `sigma`: The square root of the estimated residual variance
- `logLik`: The data's log-likelihood under the model
- `AIC`: The Akaike Information Criterion
- `BIC`: The Bayesian Information Criterion
- `ME`: Mean error
- `RMSE`: Root mean squared error
- `MAE`: Mean absolute error
- `MPE`: Mean percentage error
- `MAPE`: Mean absolute percentage error

- MASE: Mean absolute scaled error
- ACF1: Autocorrelation of errors at lag 1

`sw_augment()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `.actual`: The original time series
- `.fitted`: The fitted values from the model
- `.resid`: The residual values from the model

`sw_tidy_decomp()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `observed`: The original time series
- `level`: The level component
- `slope`: The slope component (Not always present)
- `season`: The seasonal component (Not always present)

### See Also

[ets\(\)](#)

### Examples

```
library(dplyr)
library(forecast)

fit_ets <- WWWusage %>%
  ets()

sw_tidy(fit_ets)
sw_glance(fit_ets)
sw_augment(fit_ets)
sw_tidy_decomp(fit_ets)
```

---

tidiers\_HoltWinters *Tidying methods for HoltWinters modeling of time series*

---

### Description

These methods tidy HoltWinters models of univariate time series.

**Usage**

```
## S3 method for class 'HoltWinters'
sw_tidy(x, ...)

## S3 method for class 'HoltWinters'
sw_glance(x, ...)

## S3 method for class 'HoltWinters'
sw_augment(x, data = NULL, rename_index = "index", timetk_idx = FALSE, ...)

## S3 method for class 'HoltWinters'
sw_tidy_decomp(x, timetk_idx = FALSE, rename_index = "index", ...)
```

**Arguments**

x	An object of class "HoltWinters"
...	Additional parameters (not used)
data	Used with <code>sw_augment</code> only. NULL by default which simply returns augmented columns only. User can supply the original data, which returns the data + augmented columns.
rename_index	Used with <code>sw_augment</code> only. A string representing the name of the index generated.
timetk_idx	Used with <code>sw_augment</code> and <code>sw_tidy_decomp</code> . When TRUE, uses a timetk index (irregular, typically date or datetime) if present.

**Value**

`sw_tidy()` returns one row for each model parameter, with two columns:

- `term`: The various parameters (alpha, beta, gamma, and coefficients)
- `estimate`: The estimated parameter value

`sw_glance()` returns one row with the following columns:

- `model.desc`: A description of the model
- `sigma`: The square root of the estimated residual variance
- `logLik`: The data's log-likelihood under the model
- `AIC`: The Akaike Information Criterion
- `BIC`: The Bayesian Information Criterion (NA for bats / tbats)
- `ME`: Mean error
- `RMSE`: Root mean squared error
- `MAE`: Mean absolute error
- `MPE`: Mean percentage error
- `MAPE`: Mean absolute percentage error
- `MASE`: Mean absolute scaled error

- ACF1: Autocorrelation of errors at lag 1

`sw_augment()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `.actual`: The original time series
- `.fitted`: The fitted values from the model
- `.resid`: The residual values from the model

`sw_tidy_decomp()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `observed`: The original time series
- `season`: The seasonal component
- `trend`: The trend component
- `remainder`: `observed - (season + trend)`
- `seasadj`: `observed - season (or trend + remainder)`

### See Also

[HoltWinters\(\)](#)

### Examples

```
library(dplyr)
library(forecast)

fit_hw <- USAccDeaths %>%
  stats::HoltWinters()

sw_tidy(fit_hw)
sw_glance(fit_hw)
sw_augment(fit_hw)
sw_tidy_decomp(fit_hw)
```

### Description

These methods tidy the coefficients of NNETAR models of univariate time series.

**Usage**

```
## S3 method for class 'nnetar'
sw_tidy(x, ...)

## S3 method for class 'nnetar'
sw_glance(x, ...)

## S3 method for class 'nnetar'
sw_augment(x, data = NULL, timetk_idx = FALSE, rename_index = "index", ...)
```

**Arguments**

x	An object of class "nnetar"
...	Additional parameters (not used)
data	Used with <code>sw_augment</code> only. NULL by default which simply returns augmented columns only. User can supply the original data, which returns the data + augmented columns.
timetk_idx	Used with <code>sw_augment</code> only. Uses a irregular timetk index if present.
rename_index	Used with <code>sw_augment</code> only. A string representing the name of the index generated.

**Value**

`sw_tidy()` returns one row for each model parameter, with two columns:

- term: The smoothing parameters (alpha, gamma) and the initial states (l, s0 through s10)
- estimate: The estimated parameter value

`sw_glance()` returns one row with the columns

- model.desc: A description of the model including the three integer components (p, d, q) are the AR order, the degree of differencing, and the MA order.
- sigma: The square root of the estimated residual variance
- logLik: The data's log-likelihood under the model (NA)
- AIC: The Akaike Information Criterion (NA)
- BIC: The Bayesian Information Criterion (NA)
- ME: Mean error
- RMSE: Root mean squared error
- MAE: Mean absolute error
- MPE: Mean percentage error
- MAPE: Mean absolute percentage error
- MASE: Mean absolute scaled error
- ACF1: Autocorrelation of errors at lag 1

`sw_augment()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `.actual`: The original time series
- `.fitted`: The fitted values from the model
- `.resid`: The residual values from the model

### See Also

[nnetar\(\)](#)

### Examples

```
library(dplyr)
library(forecast)

fit_nnetar <- lynx %>%
  nnetar()

sw_tidy(fit_nnetar)
sw_glance(fit_nnetar)
sw_augment(fit_nnetar)
```

---

tidiers_stl	<i>Tidying methods for STL (Seasonal, Trend, Level) decomposition of time series</i>
-------------	--

---

### Description

Tidying methods for STL (Seasonal, Trend, Level) decomposition of time series

### Usage

```
## S3 method for class 'stl'
sw_tidy(x, ...)

## S3 method for class 'stl'
sw_tidy_decomp(x, timetk_idx = FALSE, rename_index = "index", ...)

## S3 method for class 'stlm'
sw_tidy_decomp(x, timetk_idx = FALSE, rename_index = "index", ...)

## S3 method for class 'stlm'
sw_glance(x, ...)

## S3 method for class 'stlm'
sw_augment(x, data = NULL, rename_index = "index", timetk_idx = FALSE, ...)
```

**Arguments**

x	An object of class "stl"
...	Not used.
timetk_idx	Used with <code>sw_tidy_decomp</code> . When TRUE, uses a timetk index (irregular, typically date or datetime) if present.
rename_index	Used with <code>sw_tidy_decomp</code> . A string representing the name of the index generated.
data	Used with <code>sw_augment</code> only.

**Value**

`sw_tidy()` wraps `sw_tidy_decomp()`

`sw_tidy_decomp()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `season`: The seasonal component
- `trend`: The trend component
- `remainder`: observed - (season + trend)
- `seasadj`: observed - season (or trend + remainder)

`sw_glance()` returns the underlying ETS or ARIMA model's `sw_glance()` results one row with the columns

- `model.desc`: A description of the model including the three integer components (p, d, q) are the AR order, the degree of differencing, and the MA order.
- `sigma`: The square root of the estimated residual variance
- `logLik`: The data's log-likelihood under the model
- `AIC`: The Akaike Information Criterion
- `BIC`: The Bayesian Information Criterion
- `ME`: Mean error
- `RMSE`: Root mean squared error
- `MAE`: Mean absolute error
- `MPE`: Mean percentage error
- `MAPE`: Mean absolute percentage error
- `MASE`: Mean absolute scaled error
- `ACF1`: Autocorrelation of errors at lag 1

`sw_augment()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `.actual`: The original time series
- `.fitted`: The fitted values from the model
- `.resid`: The residual values from the model

**See Also**[stl\(\)](#)**Examples**

```
library(dplyr)
library(forecast)
library(sweep)

fit_stl <- USAccDeaths %>%
  stl(s.window = "periodic")

sw_tidy_decomp(fit_stl)
```

---

tidiers_StructTS	<i>Tidying methods for StructTS (Error, Trend, Seasonal) / exponential smoothing modeling of time series</i>
------------------	--

---

**Description**

These methods tidy the coefficients of StructTS models of univariate time series.

**Usage**

```
## S3 method for class 'StructTS'
sw_tidy(x, ...)

## S3 method for class 'StructTS'
sw_glance(x, ...)

## S3 method for class 'StructTS'
sw_augment(x, data = NULL, timetk_idx = FALSE, rename_index = "index", ...)
```

**Arguments**

x	An object of class "StructTS"
...	Additional parameters (not used)
data	Used with <code>sw_augment</code> only. NULL by default which simply returns augmented columns only. User can supply the original data, which returns the data + augmented columns.
timetk_idx	Used with <code>sw_augment</code> only. Uses a irregular timetk index if present.
rename_index	Used with <code>sw_augment</code> only. A string representing the name of the index generated.



**Value**

`sw_tidy()` returns one row for each model parameter, with two columns:

- `term`: The model parameters
- `estimate`: The estimated parameter value

`sw_glance()` returns one row with the columns

- `model.desc`: A description of the model including the three integer components (p, d, q) are the AR order, the degree of differencing, and the MA order.
- `sigma`: The square root of the estimated residual variance
- `logLik`: The data's log-likelihood under the model
- `AIC`: The Akaike Information Criterion
- `BIC`: The Bayesian Information Criterion
- `ME`: Mean error
- `RMSE`: Root mean squared error
- `MAE`: Mean absolute error
- `MPE`: Mean percentage error
- `MAPE`: Mean absolute percentage error
- `MASE`: Mean absolute scaled error
- `ACF1`: Autocorrelation of errors at lag 1

`sw_augment()` returns a tibble with the following time series attributes:

- `index`: An index is either attempted to be extracted from the model or a sequential index is created for plotting purposes
- `.actual`: The original time series
- `.fitted`: The fitted values from the model
- `.resid`: The residual values from the model

**See Also**

[StructTS\(\)](#)

**Examples**

```
library(dplyr)
library(forecast)

fit_StructTS <- WWWusage %>%
  StructTS()

sw_tidy(fit_StructTS)
sw_glance(fit_StructTS)
sw_augment(fit_StructTS)
```

---

validate_index	<i>Validates data frame has column named the same name as variable rename_index</i>
----------------	---

---

**Description**

Validates data frame has column named the same name as variable rename\_index

**Usage**

```
validate_index(ret, rename_index)
```

**Arguments**

ret	An object of class tibble
rename_index	A variable indicating the index name to be used in the tibble returned

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