

## Kfas Exponential Family State Space Models In R

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### **Kfas Exponential Family State Space**

KFAS: Exponential Family State Space Models in R Jouni Helske Link oping University Abstract State space modelling is an efficient and exible method for statistical inference of a broad class of time series and other data. This paper describes an R package KFAS for state space modelling with the observations from an exponential family, namely Gaus-

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KFAS: Exponential Family State Space Models in R State space modeling is an efficient and flexible method for statistical inference of a broad class of time series and other data. This paper describes the R package KFAS for state space modeling with the observations from an exponential family, namely Gaussian, Poisson, binomial, negative binomial and gamma distributions.

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In KFAS: Kalman Filter and Smoother for Exponential Family State Space Models. Description Details References See Also Examples. Description. Package KFAS contains functions for Kalman filtering, smoothing and simulation of linear state space models with exact diffuse initialization. Details

### **KFAS: KFAS: Functions for Exponential Family State Space ...**

KFAS: R Package for Exponential Family State Space Models Package KFAS provides tools for modelling exponential family state space models such as structural time series, ARIMA models, generalized linear models and generalized linear mixed models.

### **KFAS: R Package for Exponential Family State Space Models**

KFAS KFAS: Functions for Exponential Family State Space Models Package KFAS contains functions for Kalman filtering, smoothing and simulation of linear state space models with exact diffuse initialization.

### **KFAS function | R Documentation**

KFAS includes computationally efficient functions for Kalman filtering, smoothing, forecasting, and simulation of multivariate exponential family state space models, with observations from Gaussian, Poisson, binomial, negative binomial, and gamma distributions. See the paper by Helske (2017)

<doi:10.18637/jss.v078.i10> for details.

## **KFAS: Kalman Filter and Smoother for Exponential Family ...**

KFAS: Kalman Filter and Smoother for Exponential Family State Space Models. State space modelling is an efficient and flexible framework for statistical inference of a broad class of time series and other data. KFAS includes computationally efficient functions for Kalman filtering, smoothing, forecasting, and simulation of multivariate exponential family state space models, with observations from Gaussian, Poisson, binomial, negative binomial, and gamma distributions.

## **CRAN - Package KFAS**

Description Function importanceSSM simulates states or signals of the exponential family state space model conditioned with the observations, returning the simulated samples of the states/signals with the corresponding importance weights.

## **importanceSSM: Importance Sampling of Exponential Family ...**

Percentile Kalman Filter and Smoother with Exact Diffuse Initialization for Exponential Family State Space Models Performs Kalman filtering and smoothing with exact diffuse initialization using univariate approach for exponential family state space models.

## **KFS function | R Documentation**

In KFAS: Kalman Filter and Smoother for Exponential Family State Space Models. Description Usage Arguments Details Value Examples. Description. Function predict.SSModel predicts the future observations of a state space model of class SSModel. Usage

## **predict.SSModel: State Space Model Predictions in KFAS ...**

In KFAS: Kalman Filter and Smoother for Exponential Family State Space Models. Description Usage Arguments Details Value See Also Examples. Description. Function SSModel creates a state space object object of class SSModel which can be used as an input object for various functions of KFAS package. Usage

## **SSModel: Create a State Space Model Object of Class ...**

The linearization of the exponential family state space model is based on the first two derivatives of the observational logdensity. The approximating Gaussian model is used in computation of the log-likelihood of the non-Gaussian model and in importance sampling of non-Gaussian model.

## **Package 'KFAS'**

KFAS: R Package for Exponential Family State Space Models - helske/KFAS

## **Issues · helske/KFAS · GitHub**

KFAS: Exponential Family State Space Models in R Functions. 46. Source code. 47. Man pages. 30. alcohol: Alcohol related deaths in Finland 1969-2013; approxSSM: Linear ...

## **logLik.SSModel: Log-likelihood of the State Space Model ...**

"KFAS: Exponential family state space models in R". arXiv:1612.01907 [stat.CO] Ahmad Teebi (865 words) [view diff] exact match in snippet view article find links to article genetics in the Arab world) Kuwait Foundation for the Advancement of Science ( KFAS )(1989 - for contribution in clinical and human genetics in the Arab World)

## **KFAS - Find link**

This paper describes the R package KFAS for state space modeling with the observations from an exponential family, namely Gaussian, Poisson, binomial, negative binomial and gamma distributions. After introducing the basic theory behind Gaussian and non-Gaussian state space models, an illustrative example of Poisson time series forecasting is provided.

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