Package 'CDVI'

April 4, 2024

Type Package

Title Cuddy-Della Valle Index for Capturing the Instability in Time Series Data

Version 0.1.0

Author Dr. S. Vishnu Shankar [aut, cre],
Dr. Ranjit Kumar Paul [aut],
Dr. Md Yeasin [aut],
Dr. Himadri Shekhar Roy [aut]

Maintainer Dr. S. Vishnu Shankar <S.vishnushankar55@gmail.com>

Description Cuddy-Della valle index gives the degree of instability present in the data by accommodating the effect of a trend. The adjusted R squared value of the best fitted model is chosen. The index is obtained by multiplying the coefficient of variation with square root of one minus the adjusted R-squared value. This package has been developed using concept of Shankar et al. (2022)<doi:10.3389/fsufs.2023.1208898>.

License GPL-3

Encoding UTF-8

Imports stats, base

NeedsCompilation no

RoxygenNote 7.3.1

Repository CRAN

Date/Publication 2024-04-04 18:03:00 UTC

R topics documented:

CDVI *CDVI*

Description

Cuddy-Della Valle Index for Capturing the Instability in Time Series Data.

Usage

```
CDVI(data, verbose = TRUE)
```

Arguments

data	Name of the data taken for the study
verbose	Logical. If TRUE, the function prints detailed information about its progress. Default is FALSE.

Value

CV, CDVI

References

1. Shankar, S. V., Chandel, A., Gupta, R. K., Sharma, S., Chand, H., Kumar, R., ... & Gowsar, S. N. (2023). Corrigendum: Exploring the dynamics of arrivals and prices volatility in onion (Allium cepa) using advanced time series techniques. Frontiers in Sustainable Food Systems, 7, 1290515. DOI: 10.3389/fsufs.2023.1208898

Examples

```
{
library(CDVI)
Prices <- runif(15, min = 800, max = 1200)
data <- data.frame(Prices)
CDVI(data = data$Prices)
}
```

Index