Package 'spooky'

September 7, 2026

Type Package

Title Time Feature Extrapolation Using Spectral Analysis and Jack-Knife Resampling

Version 2.0.0

Description Proposes application of spectral analysis and jack-knife resampling for multivariate sequence forecasting using only base R functionality.

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 7.3.3

Depends R (>= 3.6)

Suggests knitr, rmarkdown, testthat (>= 3.0.0)

VignetteBuilder knitr

Config/testthat/edition 3

NeedsCompilation no

Author Giancarlo Vercellino [aut, cre]

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

Repository CRAN

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spooky *Spectral forecasting with jackknife resampling*

Description

Automatic jack-knife of spectral analysis for time feature extrapolation

Usage

```
spooky(
  df,
  seq_len = NULL,
  lno = NULL,
  n_samp = 30,
  n_windows = 3,
  ci = 0.8,
  smoother = FALSE,
  dates = NULL,
  error_scale = "naive",
  error_benchmark = "naive",
  seed = 42
)
```

Arguments

df	Numeric or categorical time-feature data frame.
seq_len	Forecast horizon or range of horizons to search.
lno	Jackknife leave-out value or search range.
n_samp	Number of candidate configurations.
n_windows	Number of validation windows.
ci	Confidence level for prediction summaries.
smoother	Apply a moving-average smoother to numeric data.
dates	Optional Date vector matching ‘df‘.
error_scale	Scale used by numeric error metrics.
error_benchmark	Benchmark used by relative error metrics.
seed	Random seed.

Value

An object of class ‘spooky_fit‘.

Author(s)

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

time_features *time features example: IBM and Microsoft Close Prices*

Description

A data frame with with daily with daily prices for IBM and Microsoft since March 2017.

Usage

```
time_features
```

Format

A data frame with 2 columns and 1324 rows.

Source

finance.yahoo.com

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