

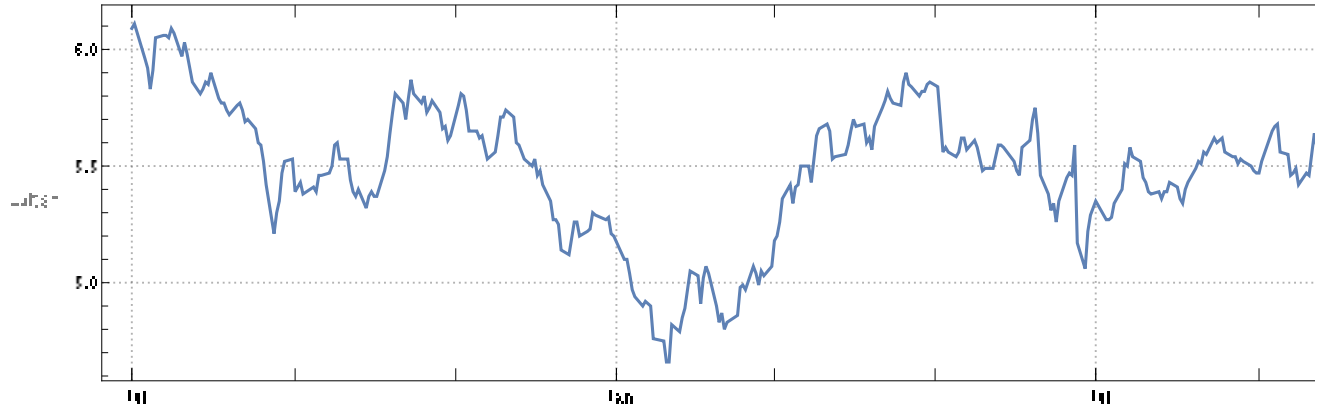
```

Import[
  "https://raw.githubusercontent.com/antononcube/MathematicaForPrediction/master/
  MonadicProgramming/MonadicQuantileRegression.m"]
ts2 = FinancialData["EUROX", {{2015, 7, 1}, {2017, 1, 1}, "Day"}];
DateListPlot[ts2, PlotTheme → "Detailed", AspectRatio → 1 / 4, ImageSize → 800]
ts2 = QRMonUnit[ts2] ⇒ QRMonTakeData;
bFuncs = Prepend[
  Flatten[Table[{Sin[b + h x], Cos[b + h x]}, {h, 1, 100, 1}, {b, 0, 1, 0.5}]], 1];
Length[bFuncs]
(*601*)
AbsoluteTiming[
  qrObj2 = QRMonUnit[ts2] ⇒ QRMonRescale ⇒ QRMonQuantileRegressionFit[bFuncs, 0.5] ⇒
    QRMonSetRegressionFunctionsPlotOptions[PlotStyle → Red] ⇒
    QRMonPlot[PlotTheme → "Detailed", AspectRatio → 1 / 4, ImageSize → Large];]
(*{24.2521, Null}*)
qFunc2 = (qrObj2 ⇒ QRMonTakeRegressionFunctions) [0.5] [t];
terms = Cases[qFunc2, (f_?NumberQ * c_) ⇒ {f, c}];
TakeLargestBy[terms, Abs@*First, 6]
ListPlot[terms[[All, 1]], PlotRange → All, Filling → Axis, PlotTheme → "Scientific"]
(*{{15.1087, Sin[0.+t]}, {6.00884, Cos[1.+3 t]}, {1.95579, Sin[0.+5 t]},
  {0.875732, Cos[1.+9 t]}, {0.549675, Sin[0.+11 t]}, {0.311493, Cos[1.+21 t]}}*)

largestTerms = TakeLargestBy[terms, First, 7]
(*{{15.1087, Sin[0.+t]}, {6.00884, Cos[1.+3 t]},
  {1.95579, Sin[0.+5 t]}, {0.875732, Cos[1.+9 t]}, {0.549675, Sin[0.+11 t]},
  {0.311493, Cos[1.+21 t]}, {0.218136, Sin[0.+18 t]}}*)
terms = SortBy[terms, -Abs[#[[1]]] &];
spans = {Span[1, 3], Span[4, 8], Span[9, 50]};
res = MapThread[
  Function[{terms, span}, QRMonUnit[ts2] ⇒ QRMonRescale[Axes → {True, False}] ⇒
    QRMonQuantileRegressionFit[Prepend[terms[[All, 2]], 1], 0.5] ⇒
    QRMonSetRegressionFunctionsPlotOptions[PlotStyle → Red] ⇒
    QRMonPlot[PlotTheme → "Detailed", AspectRatio → 1 / 4,
      ImageSize → Large, PlotLabel → Row[{"span: ", span}]] ⇒
    QRMonTakeRegressionFunctions], {terms[[#]] & /@ spans, spans}];
Block[{data = ts2, rData = qrObj2 ⇒ QRMonTakeData, lines, rFunc},
  rFunc = Rescale[x, {0, 1}, MinMax[data[[All, 1]]]];
  lines = Outer[{rFunc /. x → #2, #1[#2]} &, res[[All, 1]], rData[[All, 1]]];
  Show[{DateListPlot[data, PlotStyle → {GrayLevel[0.3]}, PlotTheme → "Detailed"],
    ListLinePlot[lines, PlotRange → All, PlotStyle → {Thickness[0.004]},
      PlotLegends → Map[Row[{"terms: ", #}] &, spans]}],
    ImageSize → 800, AspectRatio → 1 / 4]]
GridTableForm[Map[#, Simplify[
  terms[[#]] [[All, 2]] /. t → Rescale[t, MinMax[ts2[[All, 1]]], {0, 1}]]] &,
  spans], TableHeadings → {"span", "terms"}]

```

- » Importing from GitHub: MathematicaForPredictionUtilities.m
- » Importing from GitHub: MosaicPlot.m
- » Importing from GitHub: CrossTabulate.m
- » Importing from GitHub: QuantileRegression.m



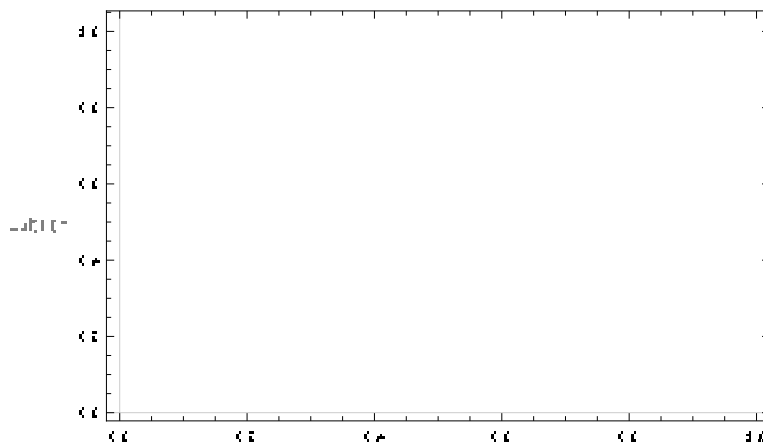
- » GetData: Cannot find data.
- » QRMonBind: Failure when applying: QRMonTakeData

```
Out[601]
```

```
{0.000044, Null}
```

```
TakeLargestBy : The rank 6 is not an integer between 1 and 0.
```

```
TakeLargestBy[{}, Abs@*First, 6]
```



```
TakeLargestBy : The rank 7 is not an integer between 1 and 0.
```

```
TakeLargestBy[{}, First, 7]
```

```
Part: Cannot take positions 1 through 3 in {}.
```

```
Part: Cannot take positions 4 through 8 in {}.
```

```
Part: Cannot take positions 9 through 50 in {}.
```

```
General: Further output of Part::take will be suppressed during this calculation.
```

```
Part: Part 2 of {} does not exist.
```

- ... **Part:** The expression `{1 ;; 3}` cannot be used as a part specification.
- ... **Part:** Part 2 of `{}` does not exist.
- ... **Part:** The expression `{4 ;; 8}` cannot be used as a part specification.
- ... **Part:** Part 2 of `{}` does not exist.
- ... **General:** Further output of `Part::partw` will be suppressed during this calculation.
- ... **Part:** The expression `{9 ;; 50}` cannot be used as a part specification.
- ... **General:** Further output of `Part::pkspec1` will be suppressed during this calculation.
- ... **Symbol:** Symbol called with 0 arguments; 1 argument is expected.
- ... **Part:** Part specification `{$QRMonFailure, $QRMonFailure, $QRMonFailure}[[All, 1]]` is longer than depth of object.
- ... **Symbol:** Symbol called with 0 arguments; 1 argument is expected.
- ... **Outer:** Heads `Symbol` and `Part` at positions 3 and 2 are expected to be the same.
- ... **DateListPlot:** `$QRMonFailure` is not a valid dataset or list of datasets.
- ... **ListLinePlot:** `Outer[{rFunc /.
x → #2, #1[#2]} &, {$QRMonFailure, $QRMonFailure, $QRMonFailure}[[All, 1]], Symbol[]]` is not a list of numbers or pairs of numbers.
- ... **ListLinePlot:** `Outer[{rFunc /.
x → #2, #1[#2]} &, {$QRMonFailure, $QRMonFailure, $QRMonFailure}[[All, 1]], Symbol[]]` is not a list of numbers or pairs of numbers.
- ... **ListLinePlot:** `Outer[{rFunc /.
x → #2, #1[#2]} &, {$QRMonFailure, $QRMonFailure, $QRMonFailure}[[All, 1]], Symbol[]]` is not a list of numbers or pairs of numbers.
- ... **General:** Further output of `ListLinePlot::lpm` will be suppressed during this calculation.
- ... **Show:** Could not combine the graphics objects in
`Show[{DateListPlot[$QRMonFailure, PlotStyle → {█}, PlotTheme → Detailed], ListLinePlot[Outer[{rFunc /.
Rule[<<2>>], #1[Slot[<<1>>]]} &, {$QRMonFailure, $QRMonFailure, $QRMonFailure}[[All, 1]],
Symbol[]], PlotRange → All, PlotStyle → {Thickness[0.004]}, PlotLegends → {terms:
Span[<<2>>], terms: Span[<<2>>], terms:
Span[<<2>>]}], ImageSize → 800, AspectRatio → $\frac{1}{4}$].`
- ... **Outer:** Heads `Symbol` and `Part` at positions 3 and 2 are expected to be the same.
- ... **Show:** Could not combine the graphics objects in
`Show[{DateListPlot[$QRMonFailure, PlotStyle → {█}, PlotTheme → Detailed], ListLinePlot[Outer[{rFunc /.
Rule[<<2>>], #1[Slot[<<1>>]]} &, {$QRMonFailure, $QRMonFailure, $QRMonFailure}[[All, 1]],
Symbol[]], PlotRange → All, PlotStyle → {Thickness[0.004]}, PlotLegends → {terms:
Span[<<2>>], terms: Span[<<2>>], terms:
Span[<<2>>]}], ImageSize → 800, AspectRatio → $\frac{1}{4}$].`

```
Show[ {DateListPlot[$QRMonFailure, PlotStyle -> {█}, PlotTheme -> Detailed],
  ListLinePlot[Outer[{rFunc /. x -> #2, #1[#2]} &,
    {$QRMonFailure, $QRMonFailure, $QRMonFailure}][All, 1], Symbol[]],
  PlotRange -> All, PlotStyle -> {Thickness[0.004]},
  PlotLegends -> {terms: 1 ;; 3, terms: 4 ;; 8, terms: 9 ;; 50}}],
  ImageSize -> 800, AspectRatio ->  $\frac{1}{4}$ ]
```

Part: Cannot take positions 1 through 3 in {}.

Part: Part 2 of {} does not exist.

Symbol: Symbol called with 0 arguments; 1 argument is expected.

Divide: Infinite expression $\frac{1}{0}$ encountered.

Power: Infinite expression $\frac{1}{0}$ encountered.

Infinity: Indeterminate expression ComplexInfinity + ComplexInfinity encountered.

Part: Cannot take positions 4 through 8 in {}.

Part: Part 2 of {} does not exist.

Symbol: Symbol called with 0 arguments; 1 argument is expected.

Divide: Infinite expression $\frac{1}{0}$ encountered.

Power: Infinite expression $\frac{1}{0}$ encountered.

Infinity: Indeterminate expression ComplexInfinity + ComplexInfinity encountered.

Part: Cannot take positions 9 through 50 in {}.

General: Further output of Part::take will be suppressed during this calculation.

Part: Part 2 of {} does not exist.

General: Further output of Part::partw will be suppressed during this calculation.

Symbol: Symbol called with 0 arguments; 1 argument is expected.

General: Further output of Symbol::argx will be suppressed during this calculation.

Divide: Infinite expression $\frac{1}{0}$ encountered.

General: Further output of Divide::infy will be suppressed during this calculation.

Power: Infinite expression $\frac{1}{0}$ encountered.

General: Further output of Power::infy will be suppressed during this calculation.

Infinity: Indeterminate expression ComplexInfinity + ComplexInfinity encountered.

General: Further output of Infinity::indet will be suppressed during this calculation.

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#	span	terms
1	1 ; ; 3	{ } [1 ; ; 3] [All , 2]
2	4 ; ; 8	{ } [4 ; ; 8] [All , 2]
3	9 ; ; 50	{ } [9 ; ; 50] [All , 2]