Stat 221, Time Series Analysis.

Outline for the day:

1. Syllabus, etc.
2. Examples of time series data.
3. Simple models, WN, MA, AR, RW.
4. Mean, autocorrelation, autocovariance, and cross correlation.

Note that the CCLE website for this course is not maintained.
The course website is http://www.stat.ucla.edu/~frederic/221/W17 .

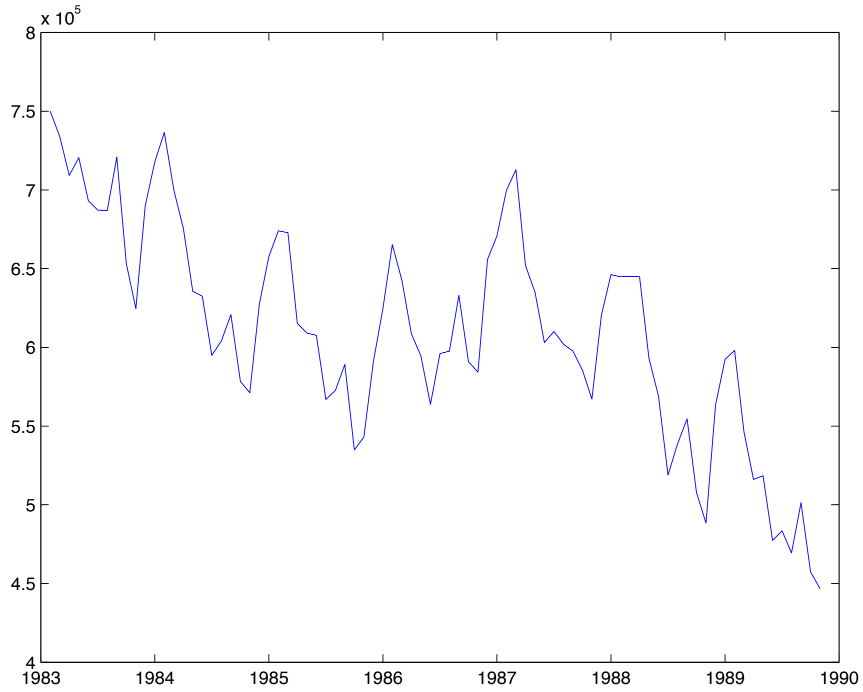
I do not give hw hints in office hours. Conceptual questions only.

Only one question is off limits, and it is "What did we do in class?"

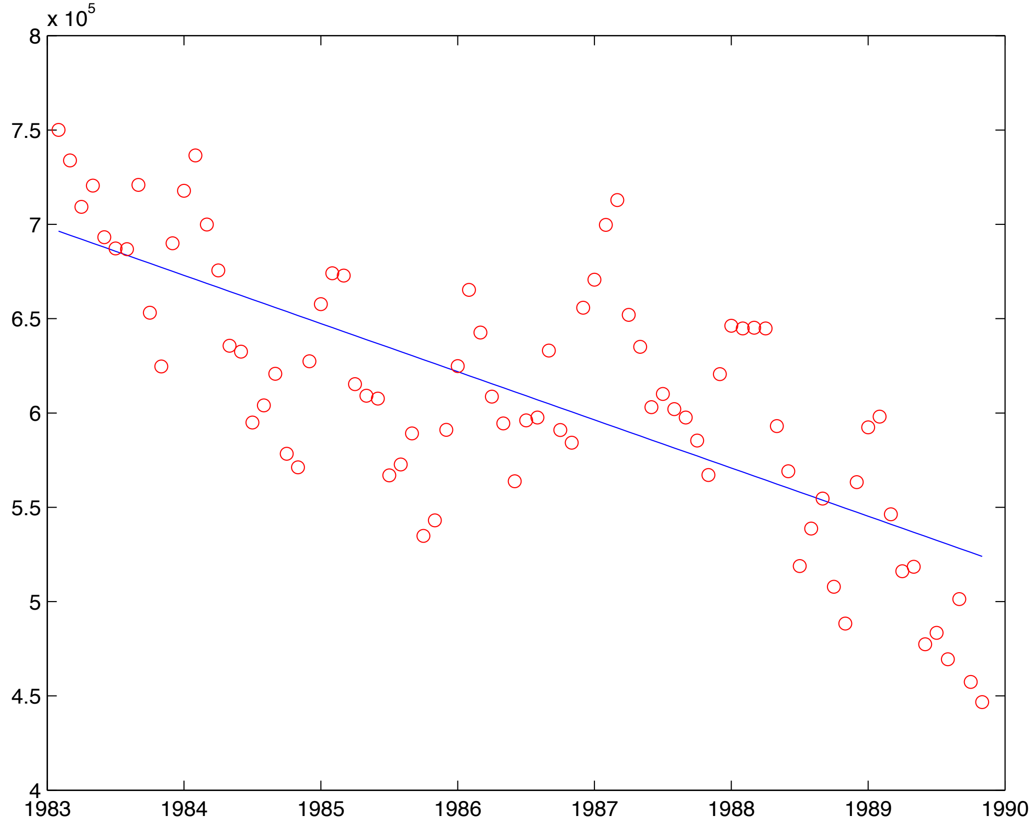
(from PeterBartlett)

Unemployment data

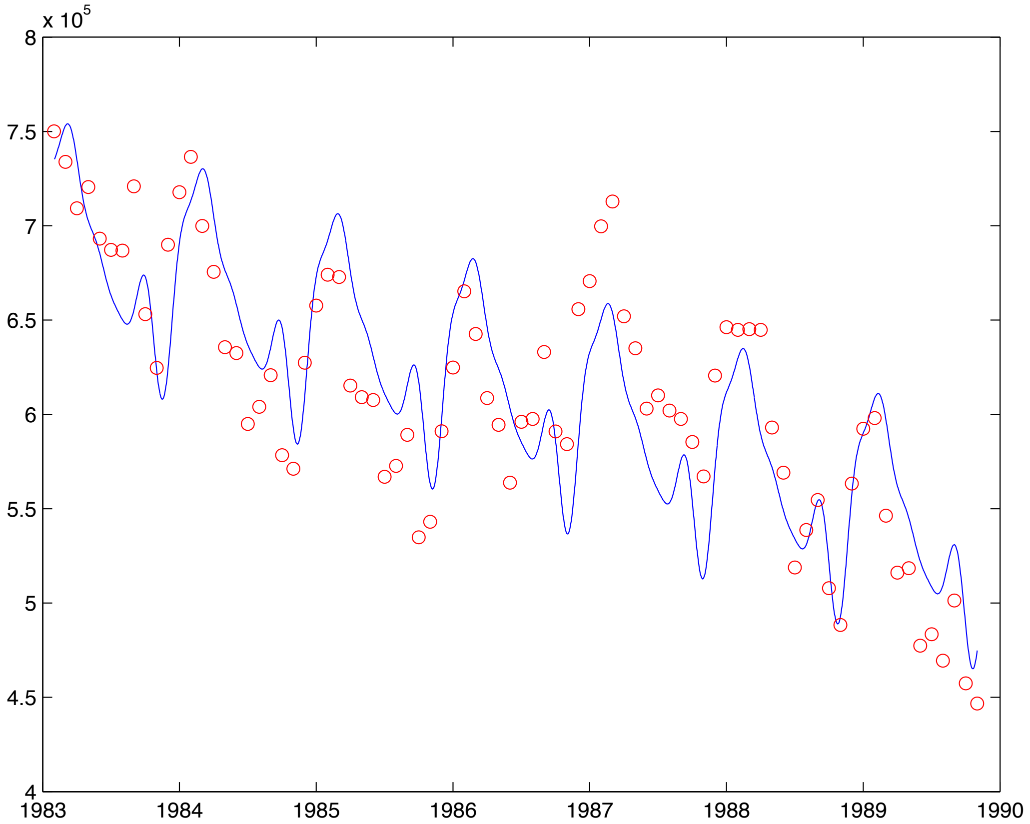
Monthly number of unemployed people in Australia. (Hipel and McLeod, 1994)



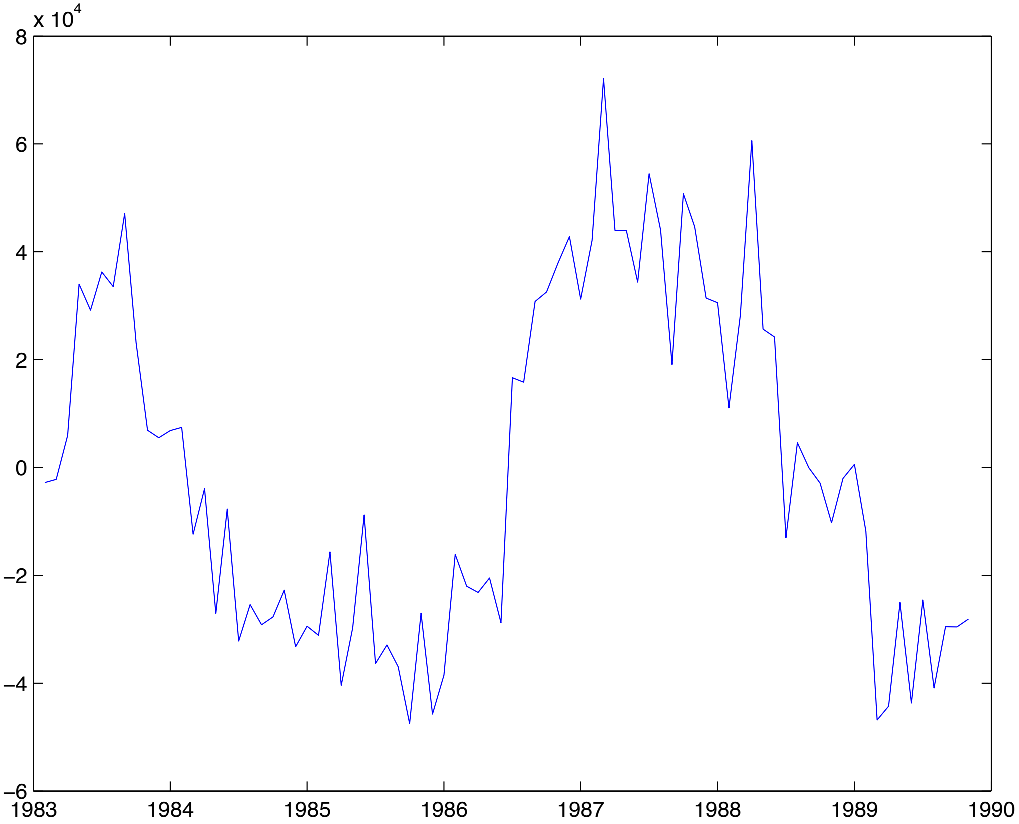
Trend



Trend plus seasonal variation



Residuals



Predictions based on a (simulated) variable