



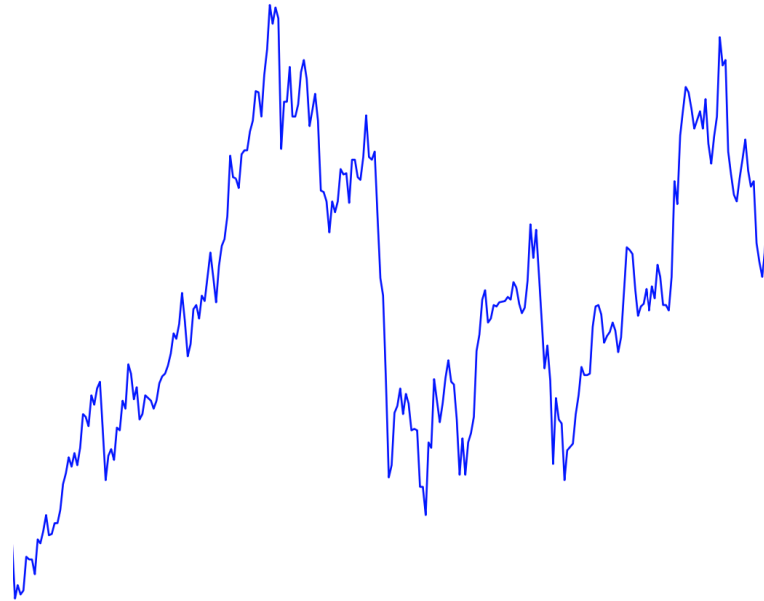
**LUND**  
UNIVERSITY

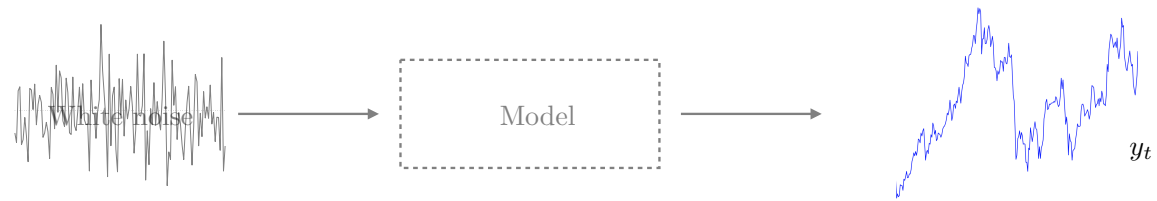
# Time Series Analysis

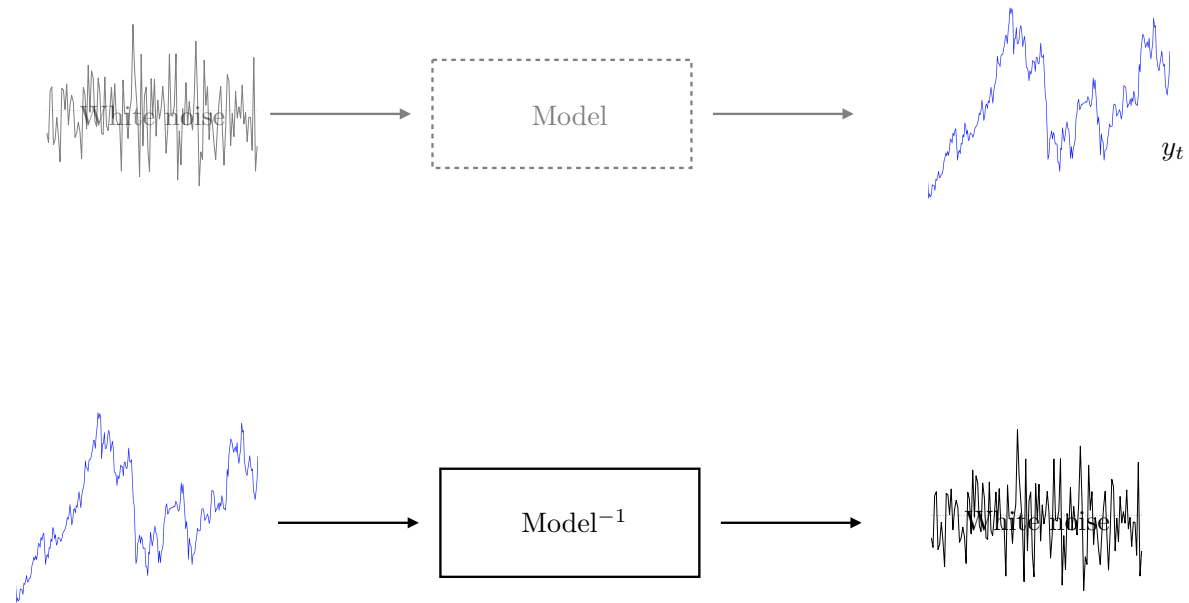
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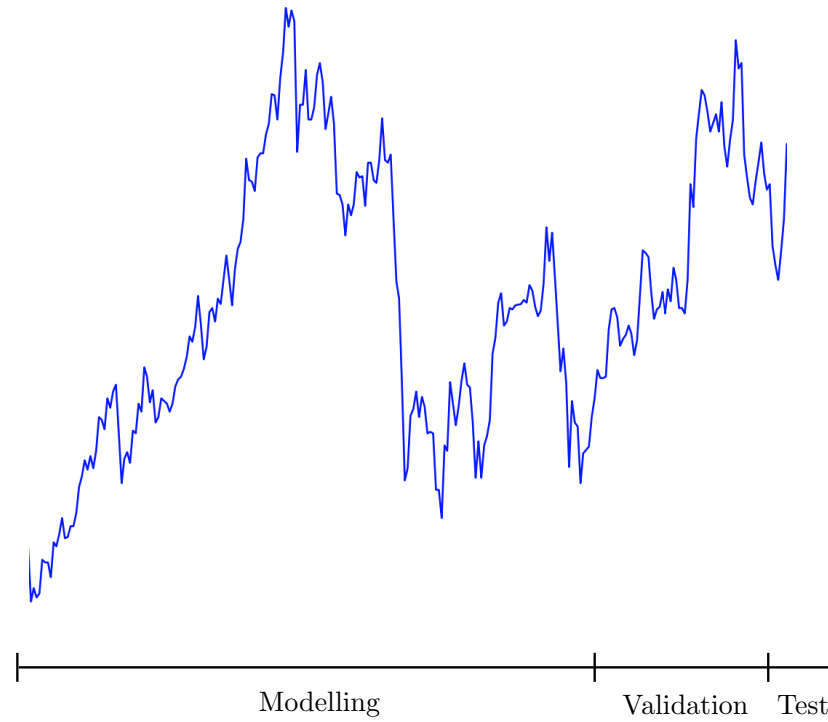
*Overview*

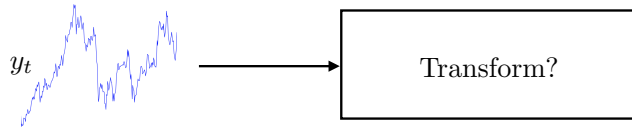
Andreas Jakobsson

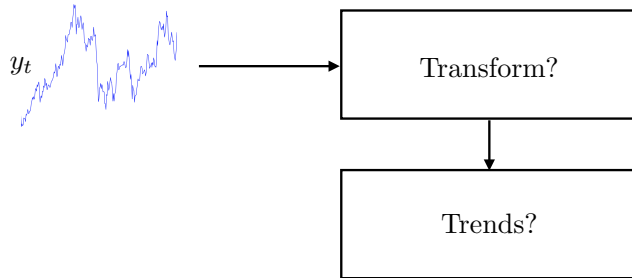


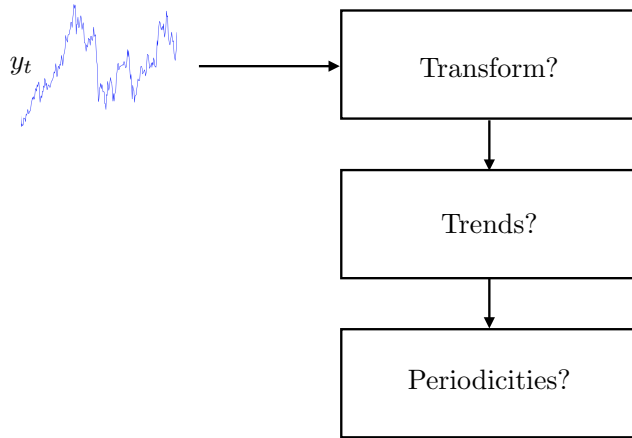




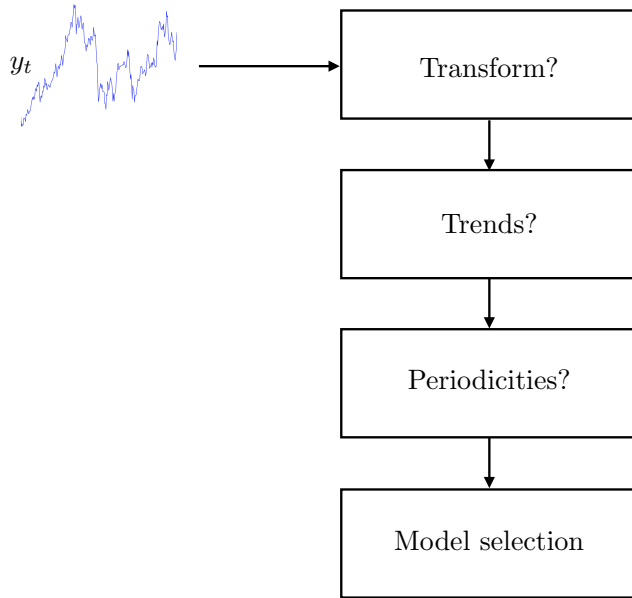


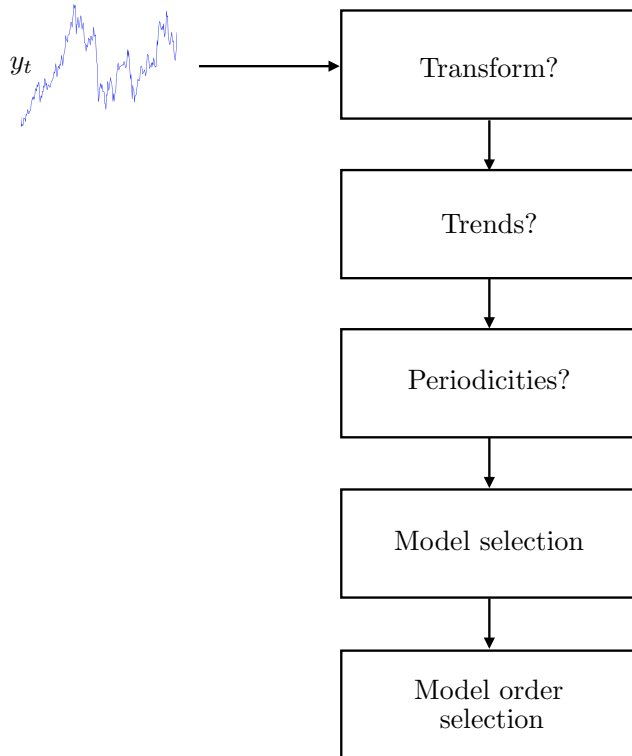


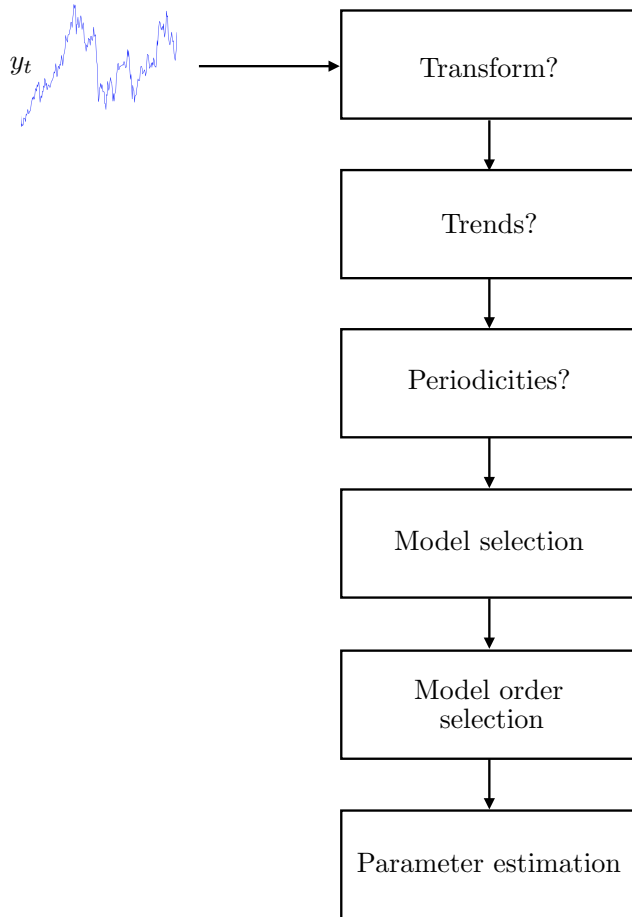


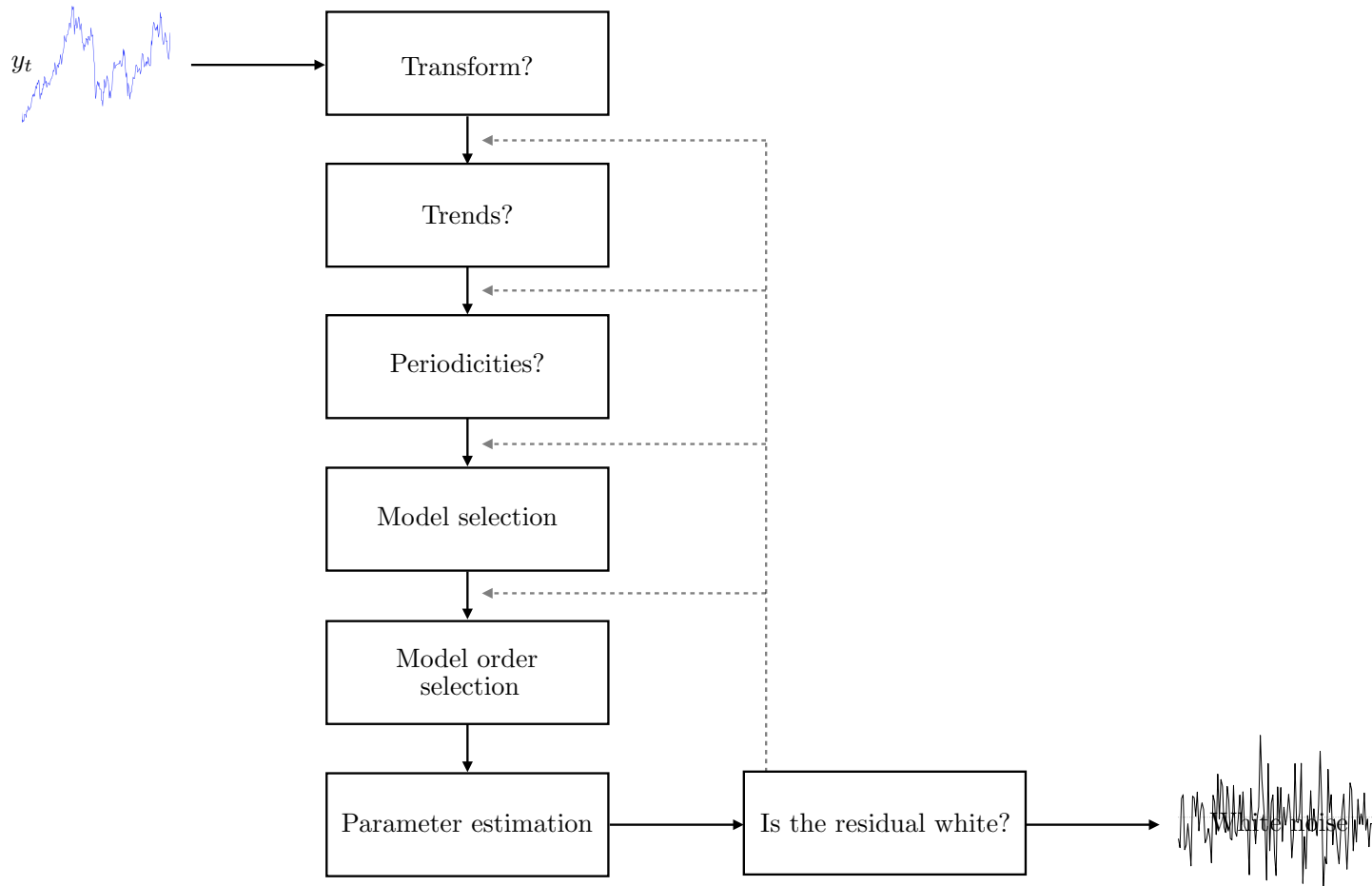


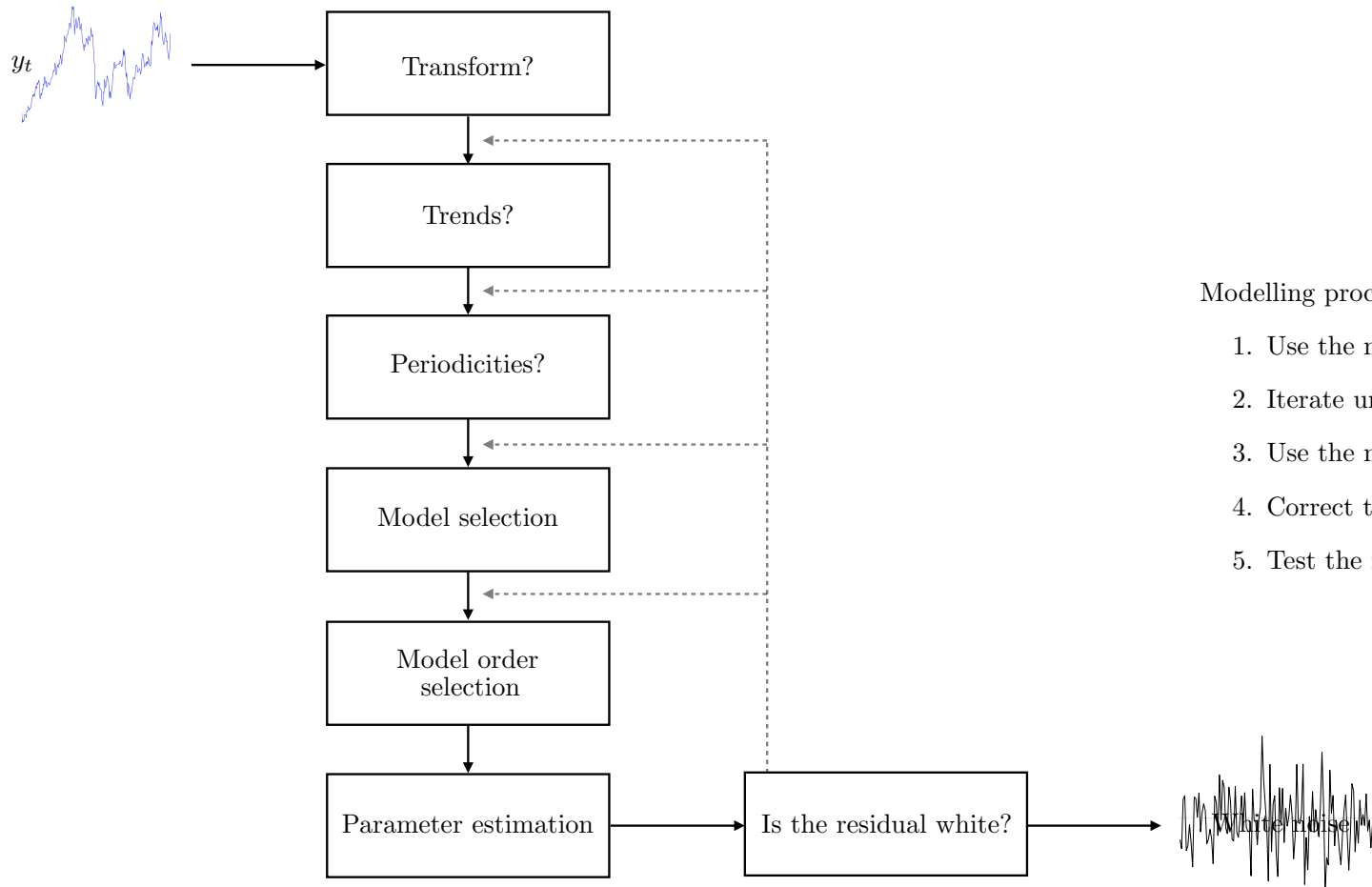












#### Modelling procedure

1. Use the model set to construct the model.
2. Iterate until the *model residual* is reasonably white
3. Use the model to predict the validation data
4. Correct the model until the *validation residual* is reasonably white
5. Test the model on the test set

