Mathematical and Computer Forecasting

1. What is the time series?
2. Examples
3. Linear Regression (from practice 4-5)
4. Time Series Decomposition (1.2)
5. Exponential Smoothing (practice 7)
6. Stationary Processes (2.1 – 2.5)
7. Prediction (Grandel: lecture 4)
8. ARMA Process (3)
9. Estimation ARMA Process (6)
10. ARIMA process (7)
11. Financial Time Series (Grandel: lecture 10)