



Adventures in Bayesian Structural Time Series

Part 1: Introduction

Andrew Bates, Josh Gloyd, Tyler Tucker





⊠ Structural time series



- ⊠ Structural time series
- ⊠ Bayesian approach to structural time series



Overview

- ⊠ Structural time series
- ⊠ Bayesian approach to structural time series
- ⊠ Implementation via `bsts` in R



⊠ Predicting the Present with Bayesian Structural Time Series



- ❖ Predicting the Present with Bayesian Structural Time Series
- ❖ An Introduction to State Space Time Series Analysis



- ⊠ Predicting the Present with Bayesian Structural Time Series
- ⊠ An Introduction to State Space Time Series Analysis
- ⊠ Time Series Analysis By State Space Methods



- ⊠ Predicting the Present with Bayesian Structural Time Series
- ⊠ An Introduction to State Space Time Series Analysis
- ⊠ Time Series Analysis By State Space Methods
- ⊠ **bsts** documentation



Useful Resources

- ⊠ Predicting the Present with Bayesian Structural Time Series
- ⊠ An Introduction to State Space Time Series Analysis
- ⊠ Time Series Analysis By State Space Methods
- ⊠ **bsts** documentation
- ⊠ Adventures in BSTS GitHub