Adventures in Bayesian Structural Time Series

Part 1: Introduction

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The Adventure

- Structural time series

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- Structural time series
- Bayesian approach to structural time series

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

Useful Resources

- Predicting the Present with Bayesian Structural Time Series

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- An Introduction to State Space Time Series Analysis

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- Adventures in BSTS GitHub

Time Series Review

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- Not i.i.d.

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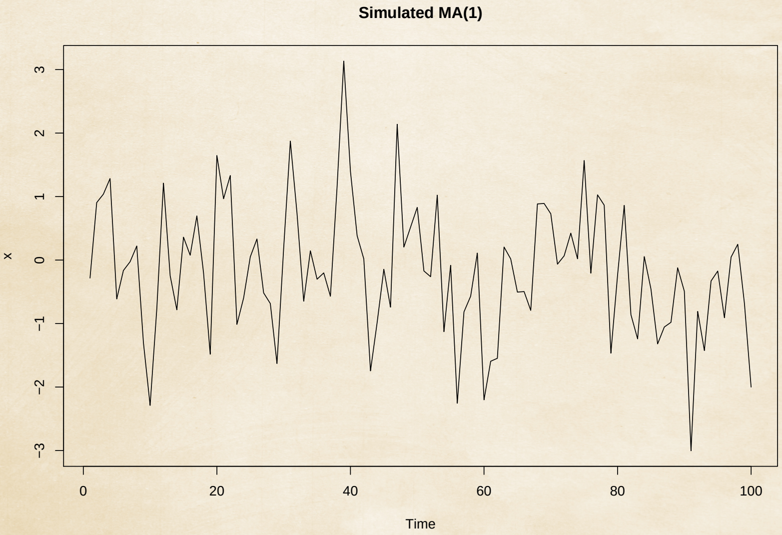

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- $\theta(B)e_t = e_t + \theta_1 e_{t-1} + \cdots + \theta_q e_{t-q}$

Your quest...