Time Series Prediction

WEEK 6

SPECTRAL ANALYSIS OF TIME SERIES

- **Organizational Matters:**

  - **Projects**

- **Session 6:**

  - **Smoothing**

  - **Fourier-Transform**

  - **Kalman-Filtering**

  - **Wavelets**

SESSION 6:

SMOOTHING:

KEY TAKEAWAYS:

- …

FOURIER-TRANSFORM:

KEY TAKEAWAYS:

- …

KALMAN FILTER:

KEY TAKEAWAYS:

- …

WAVELETS:

KEY TAKEAWAYS:

- …

TASKS UNTIL NEXT WEEK

- **Completion of the learning material of week 4: watch the GARCH+Copula-Videos**

- **Complete/prepare the IPython-Notebooks:**
- **i.e. Smoothing-Techniques: Finance2**
- **i.e. Fourier-Transform: Energy**
- **i.e. Kalman Filtering: Finance-1**
- **i.e. Wavelets: Environment**

- Check out the GitHub-Repos:
- https://github.com/kboroz/TimeSeriesPredictionWS2023
- https://github.com/Apress/advanced-forecasting-python

- **Bring questions!**