

- ① Data ingestion
- ② EDA
- ③ Preprocessing
- ④ model building
- ⑤ model evaluation

Regression, classification.

= time series.

- ① time dependent-
  - └ univariate.
  - └ multivariate.

② EDA.

③ Preprocessing.

④ model building

= Classical.

- ARIMA  
SARIMA  
SARIMAX  
EWMA

Deep learning

RNN  
GRU  
LSTM  
encoder-decoder

built-in-frame.

fbProphet.

N-beats

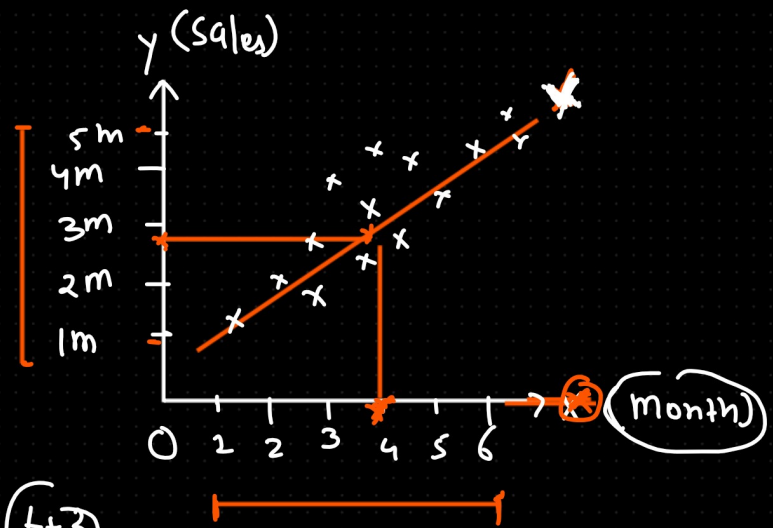
deepar

⑤ MSE, RMSE, MAE

AIC, BIC

Linear regression  
ARIMA

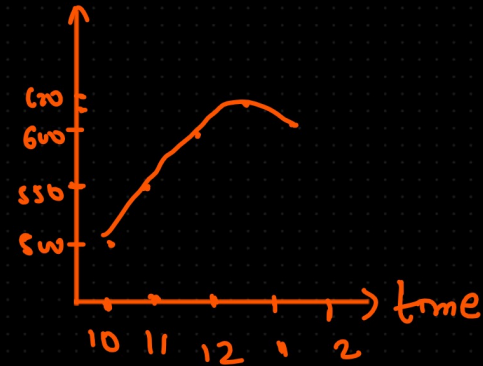
month | Sales



$t-3$   $t-2$   $t-1$   $t$   $t+1$   $t+2$   $t+3$

10:00 Am	500
11:00 Am	550
12:00 Pm	600
13:00 Pm	620
14:00 pm	610
15:00 Pm	

Stock Price



① data

② EDA Plot / ADF

\* ③ Pruning

④ ARIMA / ACF / PACF

← Stationary data → Mean Constant  
Variance Constant

Regression.

$$y = m\bar{x} + C.$$

$$\Rightarrow y = m_1x_1 + m_2x_2 + m_3x_3 + m_4x_4 + m_5x_5 + C.$$

$f_1$	$f_2$	$f_3$	$f_4$	$f_5$	O/P	1600
						700-800

time series

$t-2$   $t-1$   $t$

time	Sales.
1hr	1k $t-4$
2hr	2k $t-3$
3hr	5k $t-2$
4hr	6k $t-1$
5hr	10k $t$

$$\hat{t} = (t-1) + (t-2) + (t-3) + (t-4) + C$$

ARIMA

- ① auto regression =  $p$
- ② integration =  $d$
- ③ moving average =  $q$

auto correlation.

ARIMA  
- ( $p, d, q$ )

SARIMA

SARIMA<sub>x</sub>

