

Guidelines for writing a time series analysis report

- Start with a title page containing the title, author, and contents of the report.
- In the introductory section you should describe the data (include data source) and the question(s) of interest. Show a plot of your time series and, when necessary transformed series, together with a brief description of the autocorellation structure. You may also review here other studies where this or similar data sets/problems were considered.
- The “Methods” section should contain the three steps below with clear explanation for your choices. If appropriate indicate your criteria for model selection.

Model Specification Identifying an appropriate model

Model Fitting Estimating the values of the parameters of the model

Model Diagnostics Estimating the Goodness of Fit

- Your answers to the question(s) of interest formulated in the Introduction should be stated clearly and concisely in the “Results” section. If you are including forecasts make sure to add forecast intervals (with bands on your graphs). Include concluding remarks and end with the list of references cited.

Use clear, brief, non-repetitive sentences. Number your sections and equations. Include detailed captions to all your figures and tables. Figures should not be too small or too busy, avoid using text on the axes or graphs, have detailed captions instead. Do not include computer code (you may cite the R libraries or functions that you used if you wish). Your report should not exceed ten pages. Most importantly, have fun working on your projects, good luck!

Save your project as a pdf file with your last name in the filename and email to dsylvan@hunter.cuny.edu by 5 pm on May 18, 2021. Thank you!