TIME SERIES ANALYSIS

Course poject

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Database

- talk about the excel file...

Modelling

- Check linearity, seasonality
- Holt-Winters : not good method for this high frequency dataset

SARIMA

- results from auto.arima
- talk about problem of time needed to compute ARIMA -> use fourier
- without seasonality -> very bad results !!
- without covariates -> very bad results !! + show new seasons not seen in 'power' (8,12,16 hours period) -> usefull to use it ?? with fourier, we could add several periods
- with covariates -> no improvements. start without to try and add at end