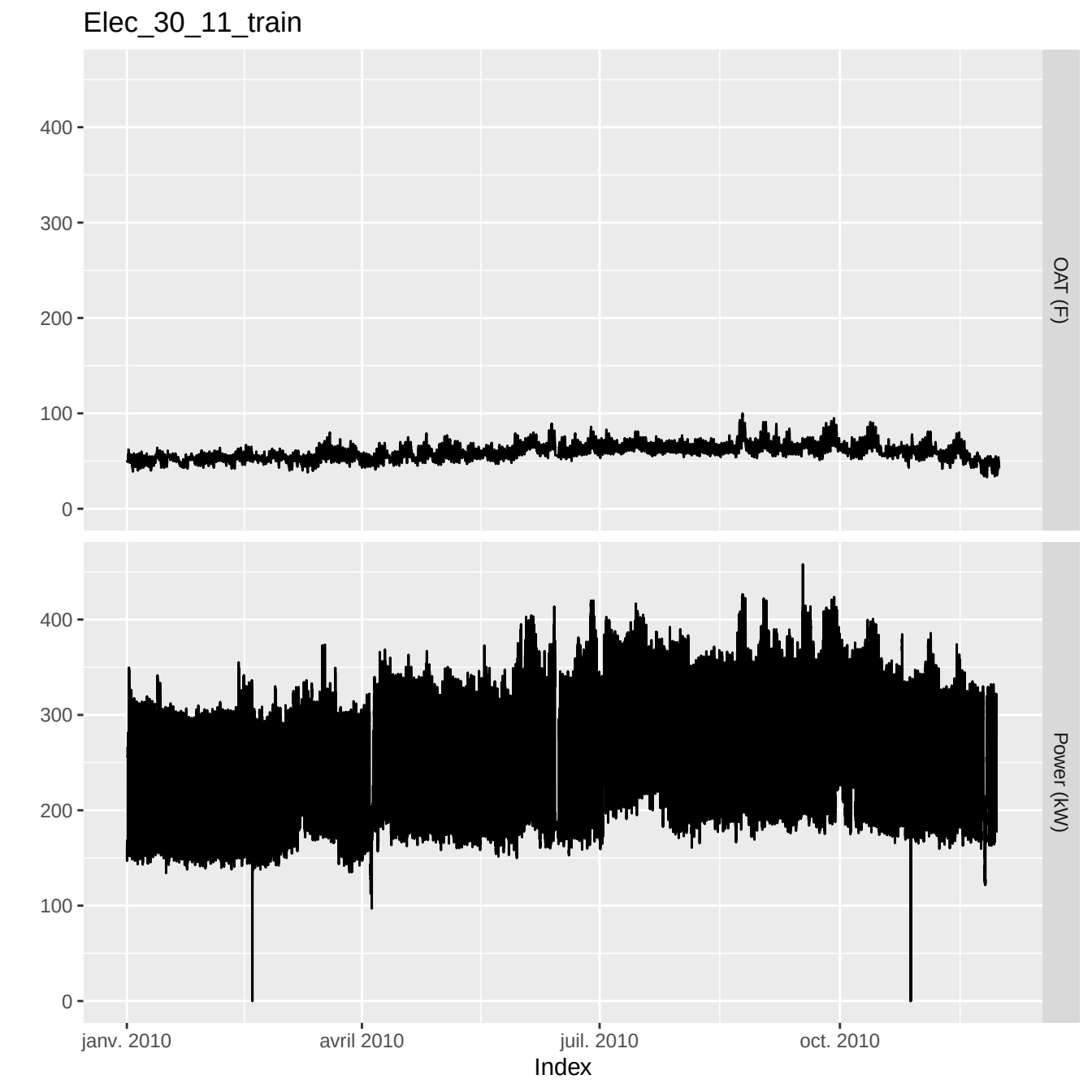
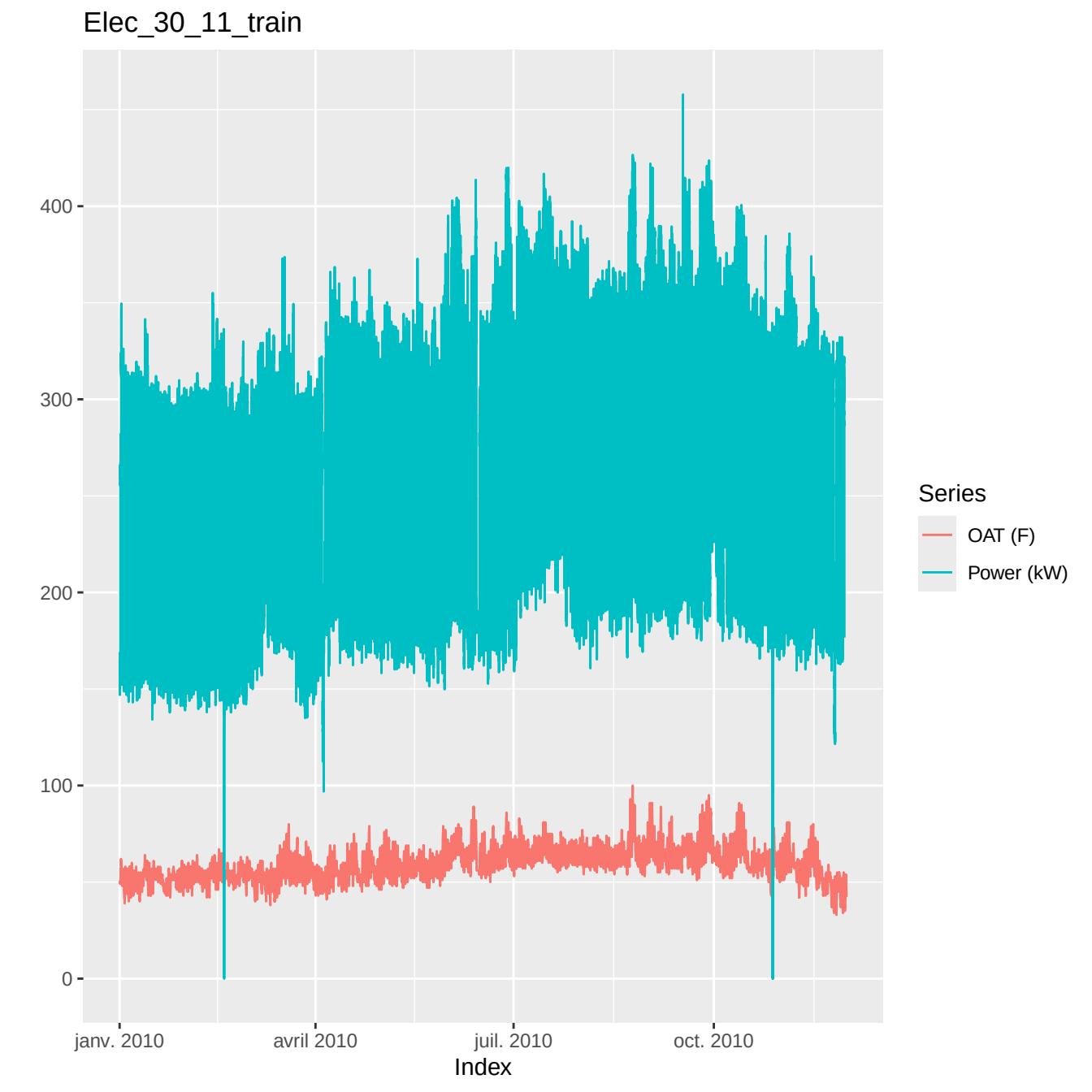
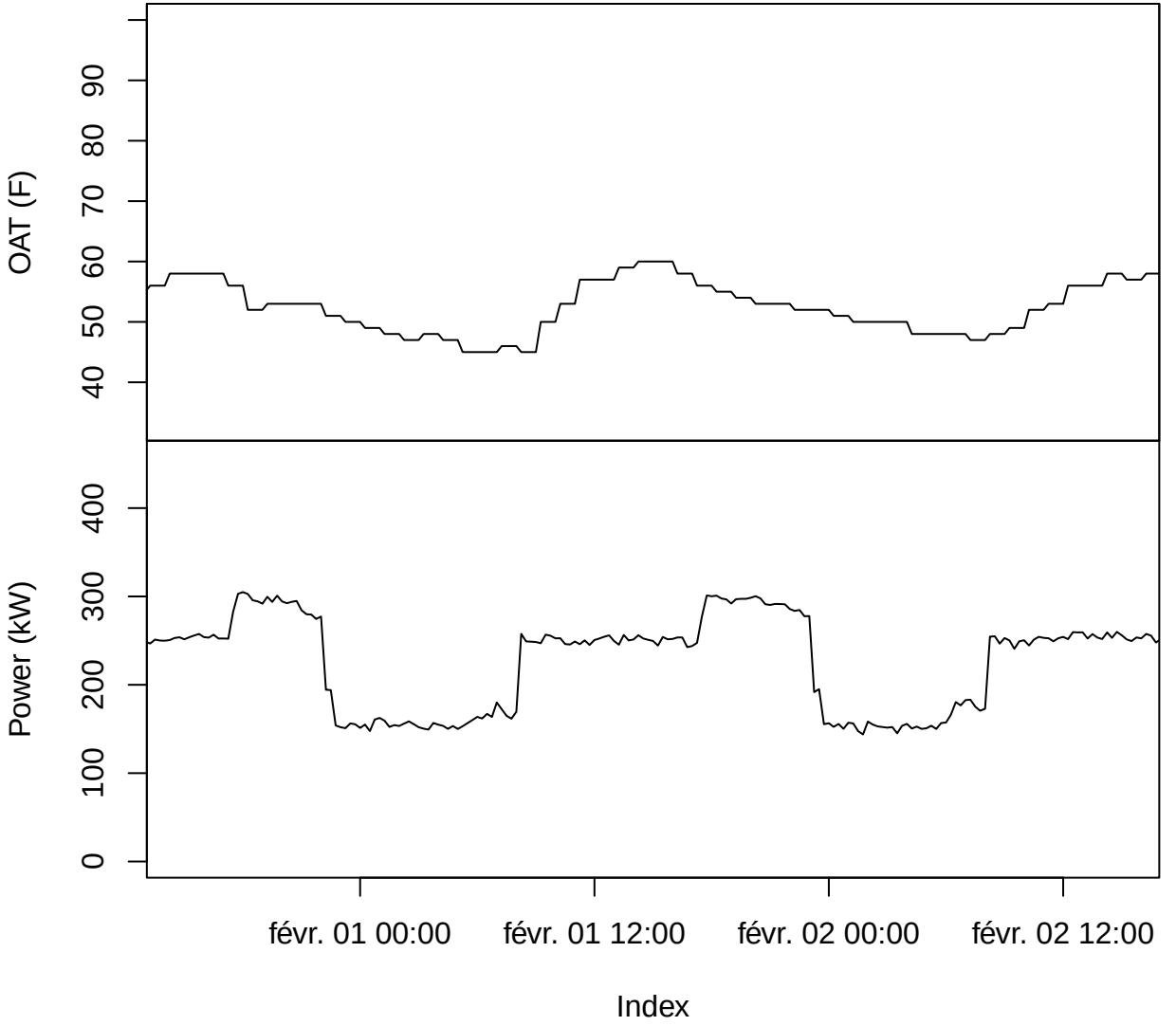
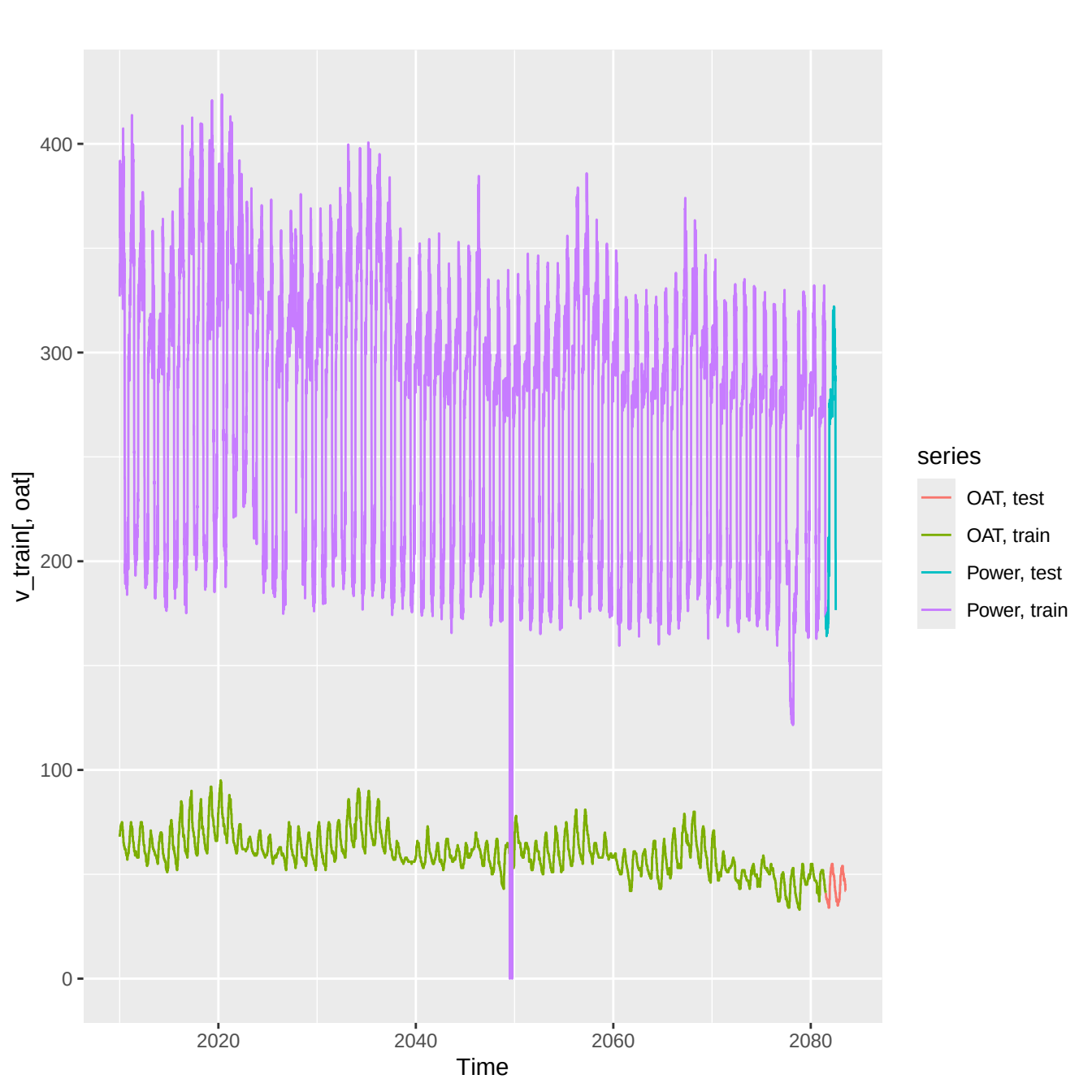
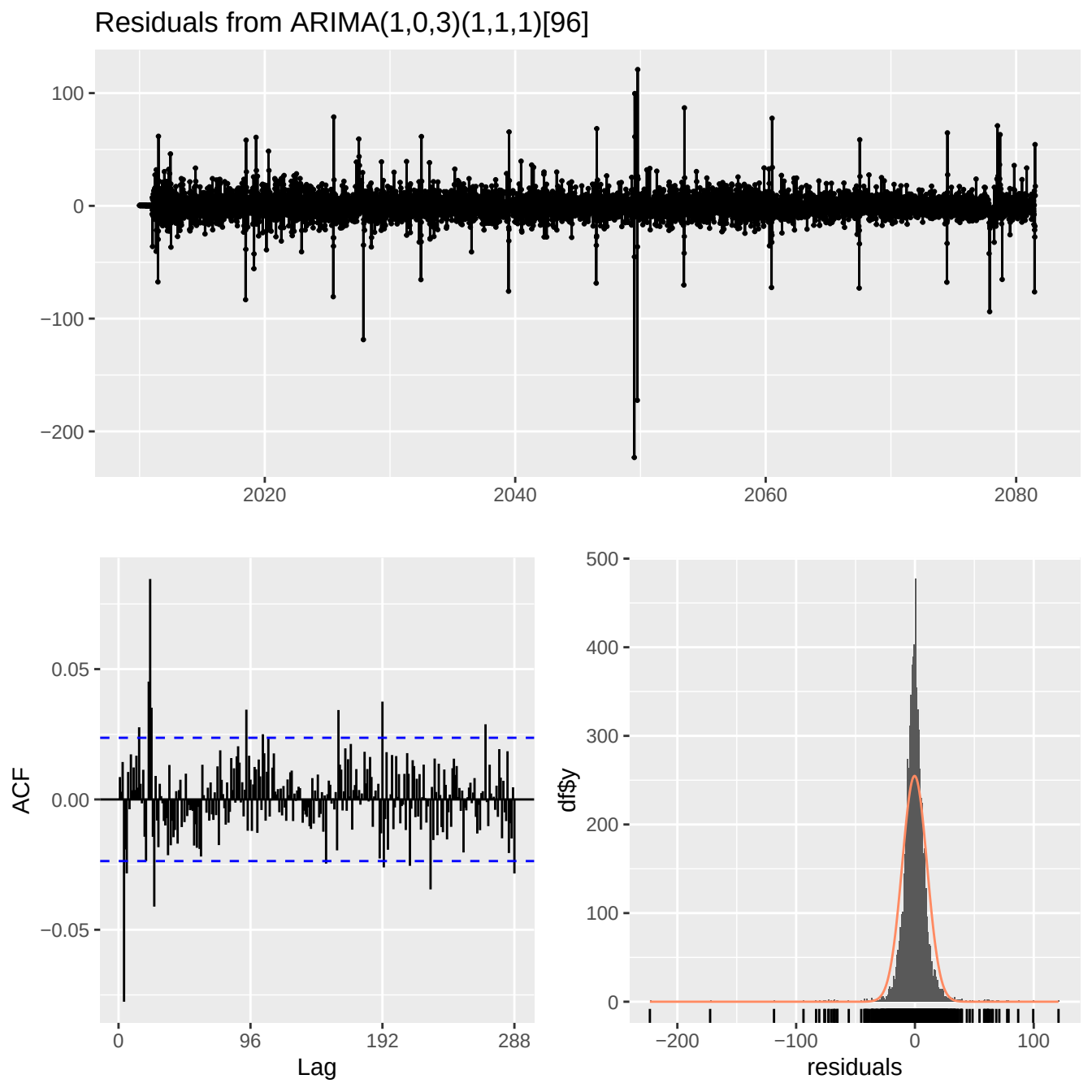
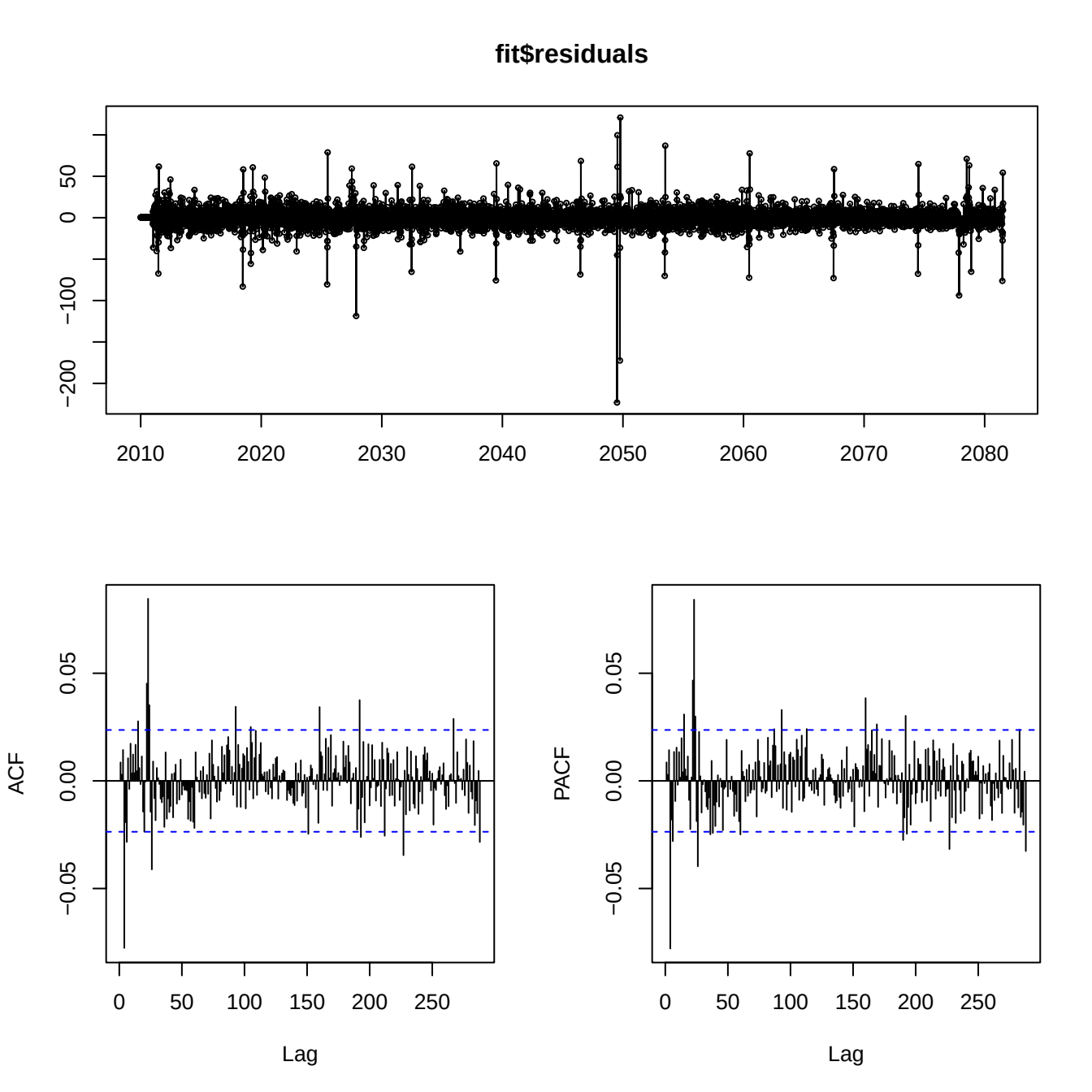

Elec_30_11_train
400
300
200
100
0
OAT (F)
400
300
200
100
0
Power (kW)
janv. 2010
avril 2010
juil. 2010
oct. 2010
Index

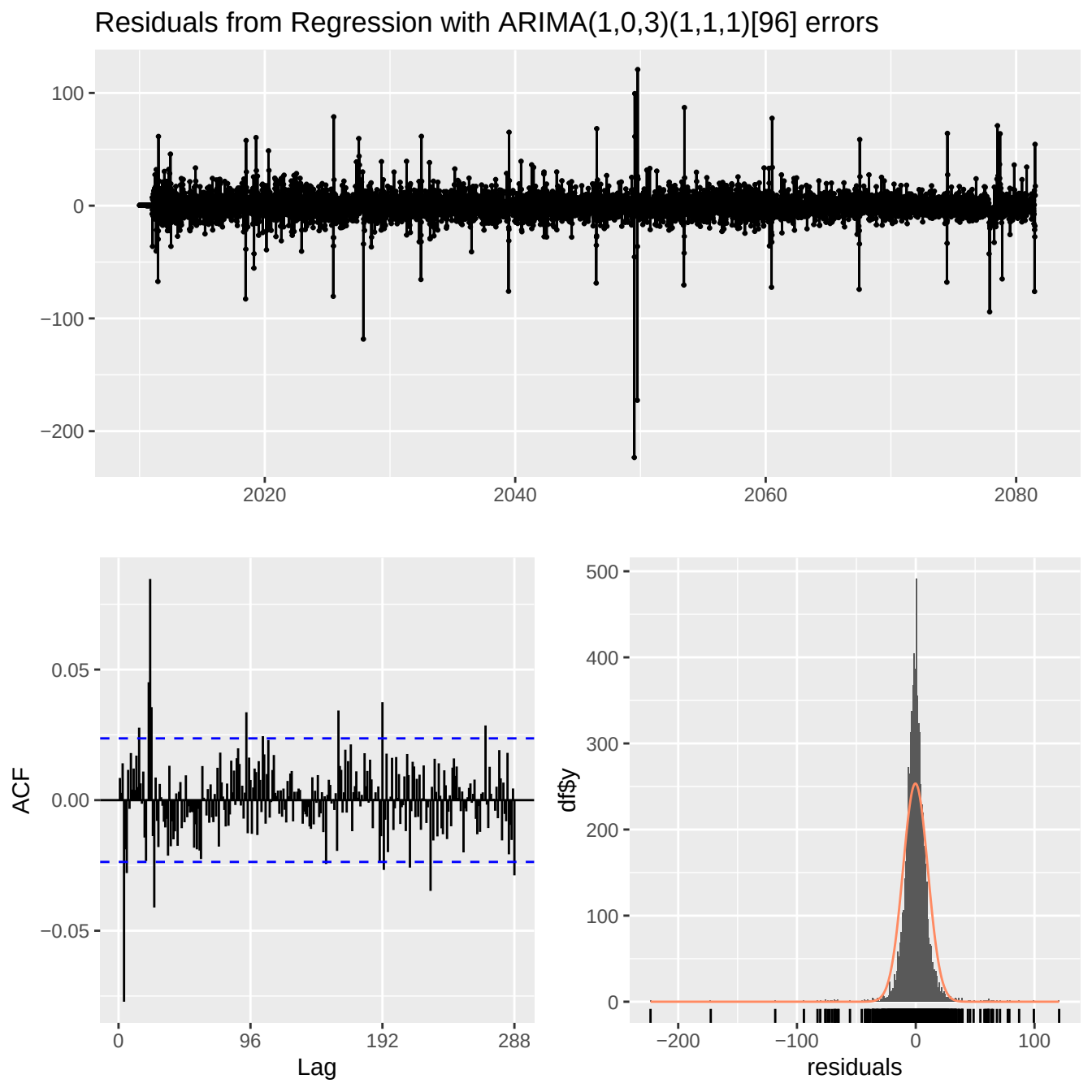

Elec_30_11_train
400
300
200
100
0
janv. 2010
avril 2010
juil. 2010
oct. 2010
Index
Series
OAT (F)
Power (kW)

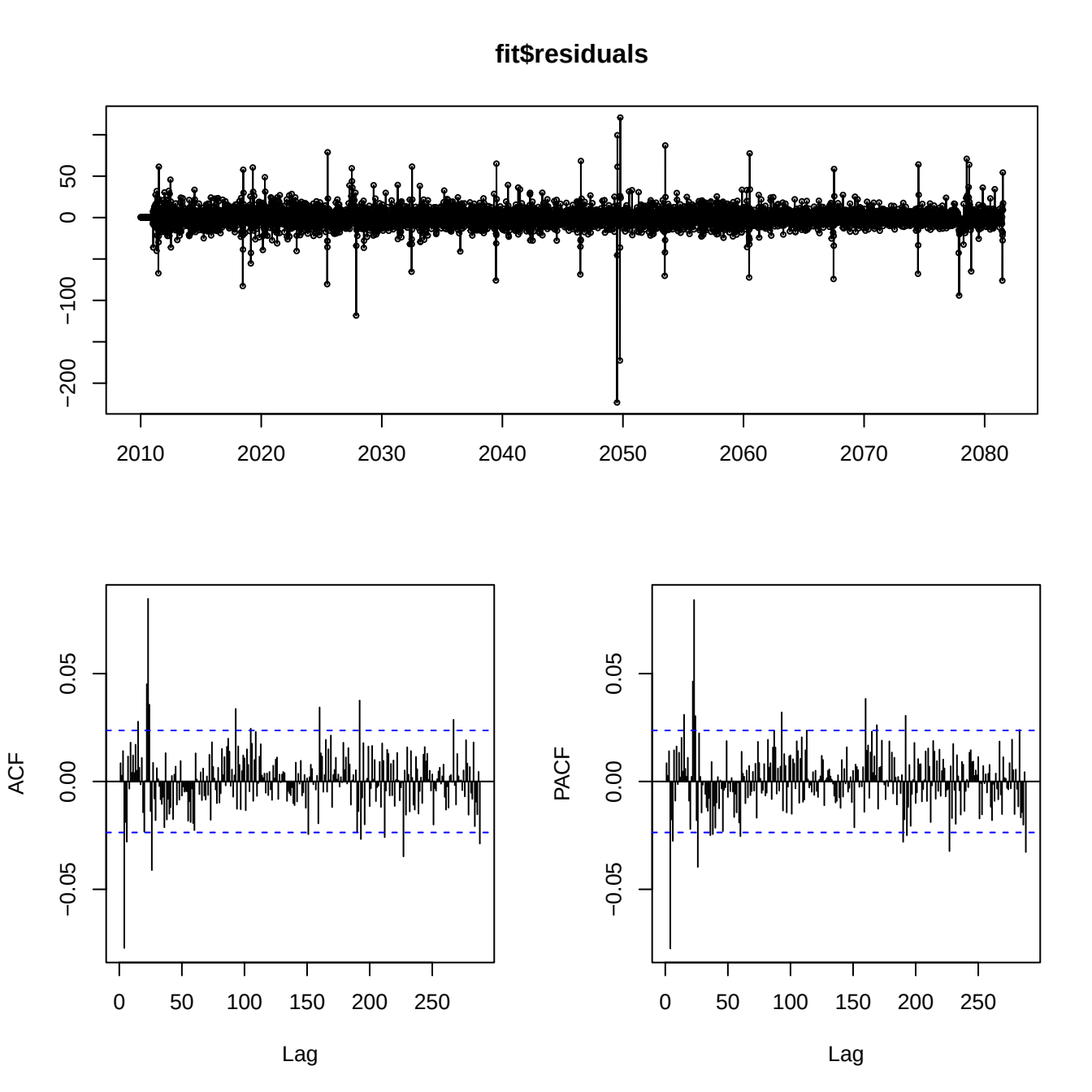

Search for periodicity : plot two days
OAT (F)
40
50
60
70
80
90
Power (kW)
0
100
200
300
400
févr. 01 00:00
févr. 01 12:00
févr. 02 00:00
févr. 02 12:00
Index

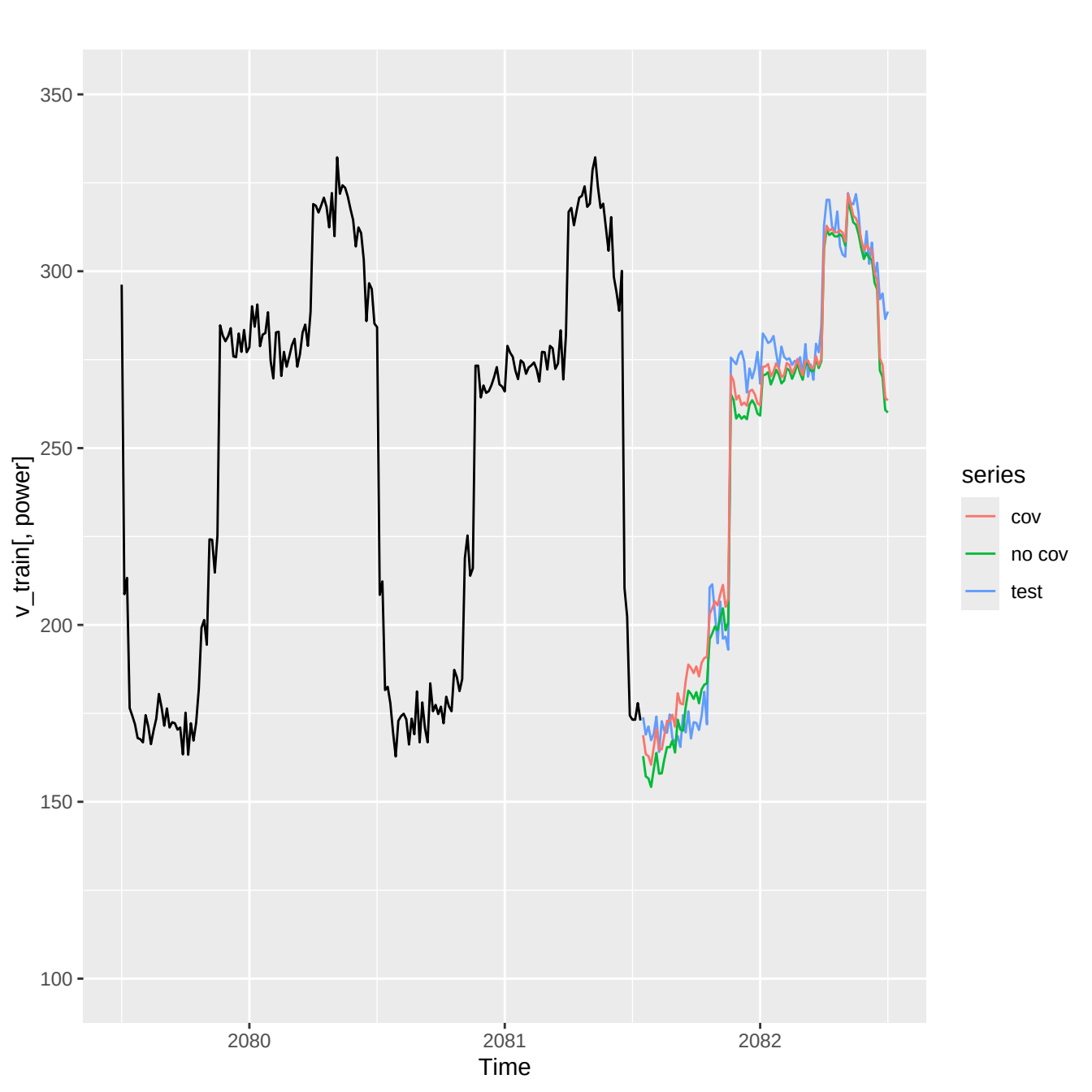

400
300
200
100
0
v_train[, oat]
2020
2040
2060
2080
Time
series
OAT, test
OAT, train
Power, test
Power, train


Residuals from ARIMA(1,0,3)(1,1,1)[96]
100
0
−100
−200
2020
2040
2060
2080
ACF
0.05
0.00
−0.05
0
96
192
288
Lag
df$y
500
400
300
200
100
0
−200
−100
0
100
residuals


fit$residuals
50
0
−100
−200
2010
2020
2030
2040
2050
2060
2070
2080
ACF
0.05
0.00
−0.05
0
50
100
150
200
250
Lag
PACF
0.05
0.00
−0.05
0
50
100
150
200
250
Lag


Residuals from Regression with ARIMA(1,0,3)(1,1,1)[96] errors
100
0
−100
−200
2020
2040
2060
2080
ACF
0.05
0.00
−0.05
0
96
192
288
Lag
df$y
500
400
300
200
100
0
−200
−100
0
100
residuals


fit$residuals
50
0
−100
−200
2010
2020
2030
2040
2050
2060
2070
2080
ACF
0.05
0.00
−0.05
0
50
100
150
200
250
Lag
PACF
0.05
0.00
−0.05
0
50
100
150
200
250
Lag


350
300
250
200
150
100
v_train[, power]
2080
2081
2082
Time
series
cov
no cov
test