

Econometrics Lab

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Minimum Daily Temperature Dataset

This dataset describes the minimum daily temperatures over 10 years (1981-1990) in the city Melbourne, Australia. The units are in degrees Celsius and there are 3650 observations. The source of the data is credited as the Australian Bureau of Meteorology.

```
data<-read.csv("D:/Projects/Akhil/temp_data.csv",stringsAsFactors = FALSE)
head(data)
```

```
##           Date Temp
## 1 1981-01-01 20.7
## 2 1981-01-02 17.9
## 3 1981-01-03 18.8
## 4 1981-01-04 14.6
## 5 1981-01-05 15.8
## 6 1981-01-06 15.8
```

```
class(data)
```

```
## [1] "data.frame"
```

```
dim(data)
```

```
## [1] 3650    2
```

```
str(data)
```

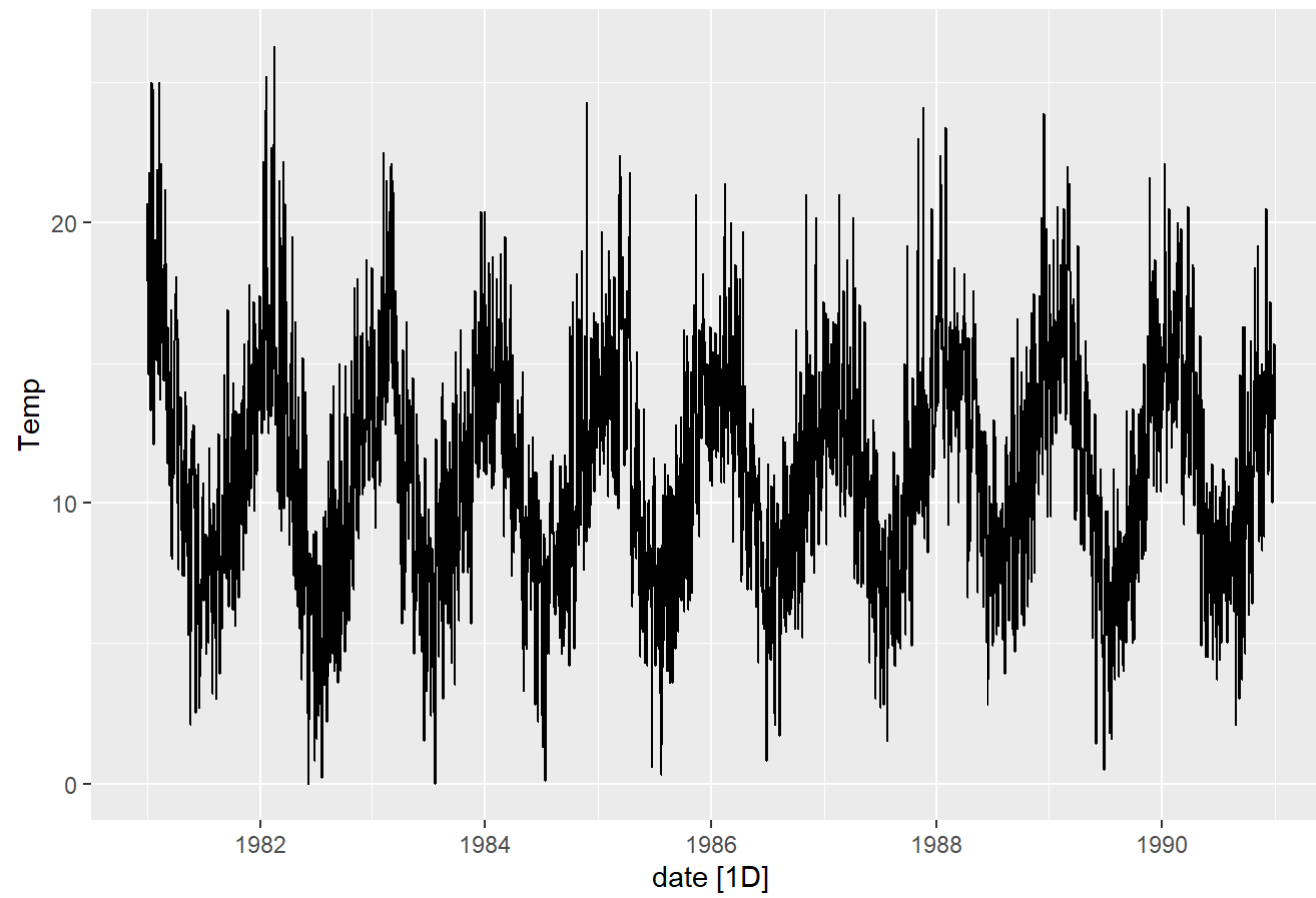
```
## 'data.frame':   3650 obs. of  2 variables:
##  $ Date: chr   "1981-01-01" "1981-01-02" "1981-01-03" "1981-01-04" ...
##  $ Temp: num  20.7 17.9 18.8 14.6 15.8 15.8 15.8 17.4 21.8 20 ...
```

```
data %>%
  mutate(date = as_date(Date)) %>%
  as_tsibble(index = date)-> my_tsbl

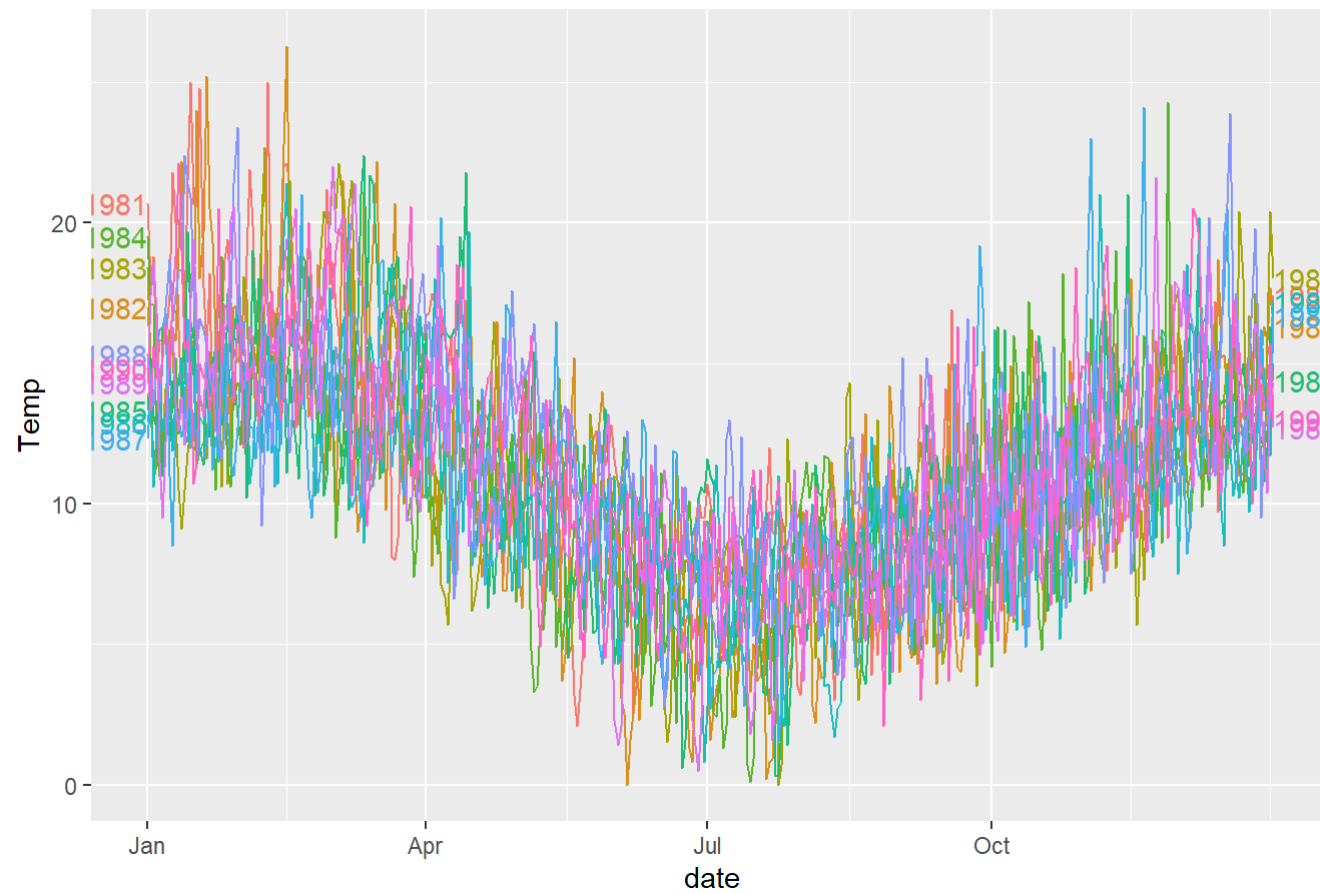
str(my_tsbl)
```

```
## tbl_ts [3,650 x 3] (S3: tbl_ts/tbl_df/tbl/data.frame)
##  $ Date: chr [1:3650] "1981-01-01" "1981-01-02" "1981-01-03" "1981-01-04" ...
##  $ Temp: num [1:3650] 20.7 17.9 18.8 14.6 15.8 15.8 15.8 17.4 21.8 20 ...
##  $ date: Date[1:3650], format: "1981-01-01" "1981-01-02" ...
## - attr(*, "key")= tibble [1 x 1] (S3: tbl_df/tbl/data.frame)
## ..$ .rows: list<int> [1:1]
## .. ..$ : int [1:3650] 1 2 3 4 5 6 7 8 9 10 ...
## .. ..@ ptype: int(0)
## - attr(*, "index")= chr "date"
## ..- attr(*, "ordered")= logi TRUE
## - attr(*, "index2")= chr "date"
## - attr(*, "interval")= interval [1:1] 1D
## ..@ .regular: logi TRUE
```

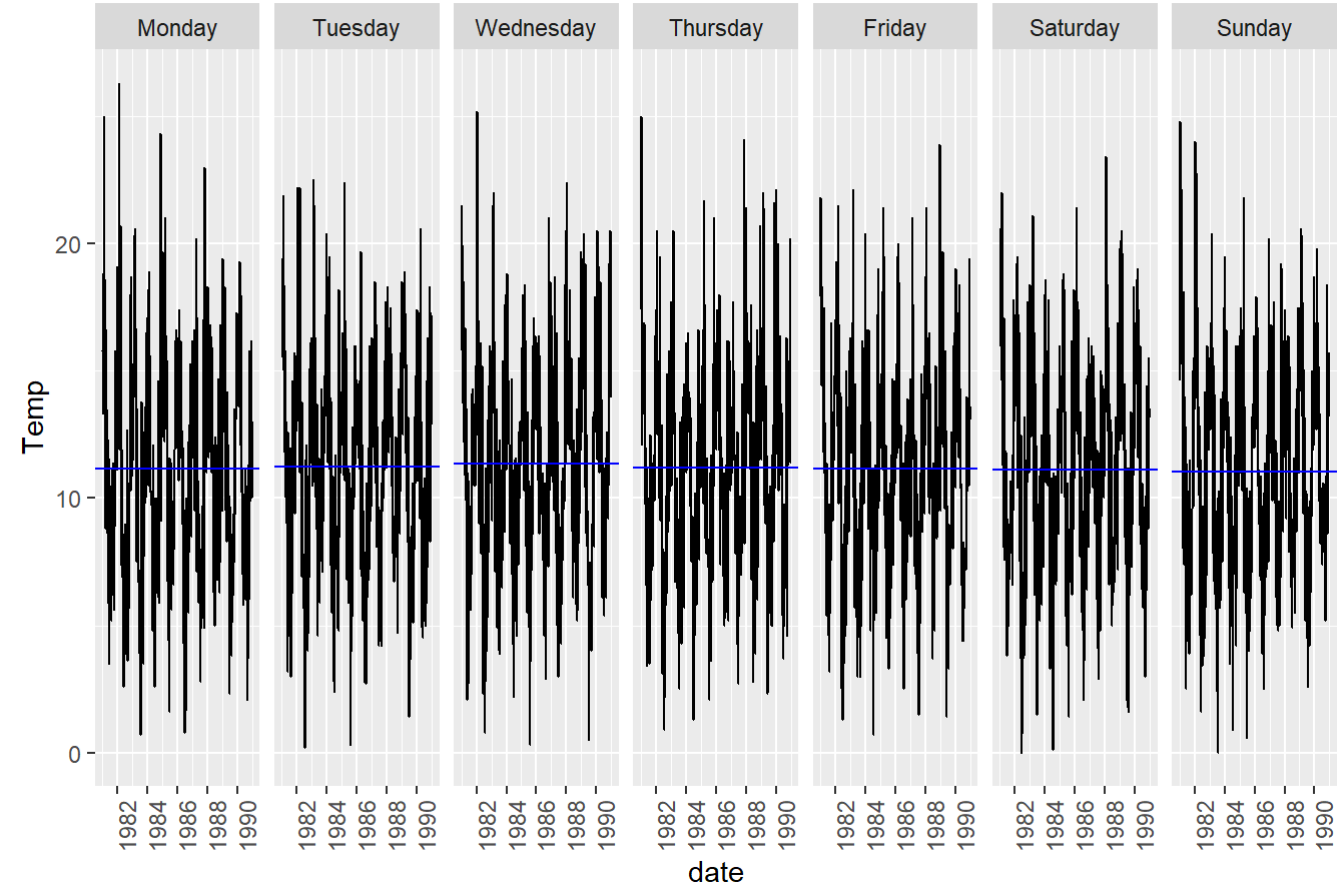
Daily temperature plot



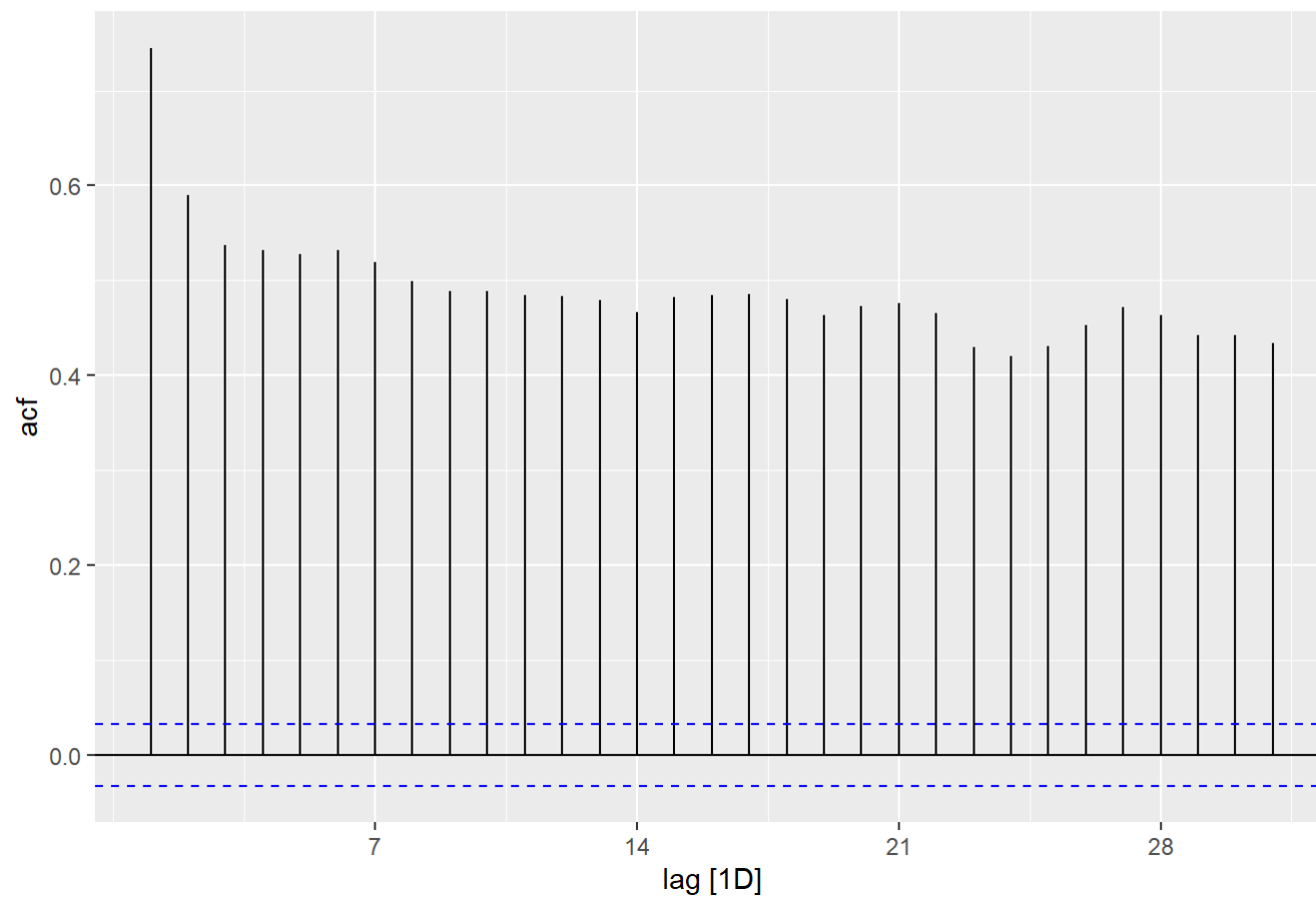
Seasonal plot showing yearly seasonal patterns



Seasonal plot showing weekly seasonal patterns



Autocorrelation function of daily temperature



Decomposition of multiplicative time series

