MSDS 7333: Quantifying the World

Case Study 2: Time Series

Instructions

1. Choose your group (no more than 3 people per group)
2. Choose your software: SAS, R or Python
3. Choose a problem
   1. Analyze a data set of your choosing (make a 1 step ahead prediction)
   2. Pick a topic from Time Series Analysis and Applications and write up a report (examples: seasonality, the spectral density, GARCH models, unit root testing..)
   3. Analyze the flight data presented in class (make a 1 step ahead prediction)
4. This write-up needs to conform to the style outlined in the previous case study