Day 3: Self-guided practical - finding the best time series model for your data set

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Introduction

By now you've seen pretty much everything that the forecas package has to offer, and a little bit of the Bayesian models too. This should give you just enough information to get started on your own data set. However, if you still haven't seen anything that looks like your data yet, try analysing one of the example data sets in the data folder, or go online and find a good data set. There are lots of good sites, including:

- The R datasets library. Just type library(help = "datasets")
- The Time Series Data Library hosted on (datamarket.com)

In this practical you will:

• Explore your data and make suitable transformations