

Visualisation tools (time plot, ACF, PACF)
Trend? Seasonal component? Noise? Stationary in variance?
Preparation of the time series (stabilisation of variance, etc.)

Holt-Winters Algorithms

ARIMA models

Hypotheses:

None

$\varepsilon \sim N(0, \sigma^2)$ (*independent*)

SES
DES

Seasonal Holt Winters
(additive and multiplicative)

ARMA(p,q)

ARIMA(p,d,q)

Seasonal ARIMA(p,d,q)(P,D,Q)_s

Selection criteria:

SSE/MAPE/RMSE

BIC/AIC

Computation of *forecasts*

Computation of *forecasts* and
prediction intervals