Agenda

5 Recap

5 SARIMAX

5 Can we use Linear Regression

5 Introduction to Prophet

Exogeneous Variable

Variables which can add additional useful information for model to learn the pattern

Example:

DA new model launch

Events / adventisement

Companyons

3 Big Billion Sale Republic
Day Sales / Festival Sales

SARIMAX

* SARIMA : P (AR)

(I)

(MA)

P (seasonal AR)

(ffice gonozpose) (

Q (Seasonal 1977)

S (Seasonality)

SARIMA + Exogenous Voviable

SARIMAX

9 = AR+ MA + Qiff + Diff +AR-Seasonality + MA_Sea conality + 100 × 10 Time - Sesies

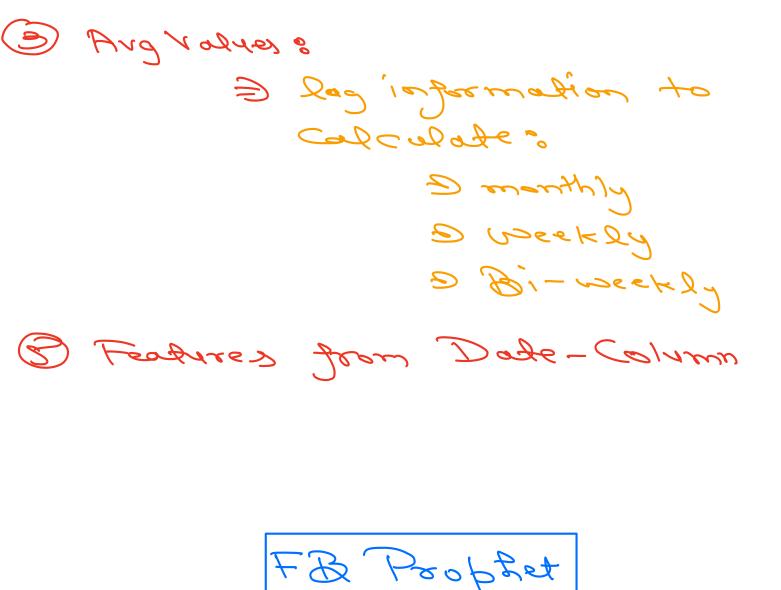
\mathcal{D}	X	らら	Target
9	0	Ŋ	300
82		M	312
	0		

D W.D -> Munerical -> weeked(01)

2) Dag-Information 2) 31 days

34	
94-1	5
£ +-2	
963	
10	

Dag!	2092	 7
Jt-1	74-2	 75
94-3		 76-3



- FB Probhet

 DER Dibrony for TS Por- costing
- Deposit to outliers to missing value and can be used with resurred bec-beocesting
- D It can account for moltiple Seasonality

y(x) = 9(x) + S(x) + R(x) + E(x)

Relidery

Toward

Seasonality

Pre- Procensions

date - Des

tanget-col - S

Advantages

Defection

tregge Stilomzoss-itle E

D Habidan + Exodencom Nava

Important Interview Topics

D Trend , Seasonality

D Stationary and How to make

9 AR and TAR B ACF and PACF