1. **Create a xts time series:**

myseries <- xts(data, index)

1. **execute a function on each distinct period of a time series object**

newseries <- apply.period(x, FUN, …)

1. **Decomposing a time series**

stl(ts, s.window=, t.window=)

1. **Exponential forecasting models**

图形用户界面, 文本

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表格

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1. **ARMA and ARIMA models**

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The steps in ARIMA modeling are as follows:

1. Ensure that the time series is stationary.

2. Identify a reasonable model or models (possible values of p and q).

3. Fit the model.

4. Evaluate the model’s fit, including statistical assumptions and predictive accuracy.

5. Make forecasts.

Let’s apply each step in turn to fit an ARIMA model to the Nile time series.

应用程序

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