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Using R (with applications in Time Series Analysis) Dr. Gavin Shaddick January 2004 These notes are based on a set produced by Dr R. Salway for the MA20035 course.

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A time series is a series of data points indexed (or listed or graphed) in time order. Most commonly, a time series is a sequence taken at successive equally spaced points in time. Thus it is a sequence of discrete-time data. Examples of time series are heights of ocean tides, counts of sunspots, and the daily closing value of the Dow Jones Industrial Average.

Time series - Wikipedia

Introduction to Time Series Analysis. Lecture 1. Peter Bartlett 1. Organizational issues. 2. Objectives of time series analysis. Examples. 3. Overview of the course. ... • Text: Time Series Analysis and its Applications. With R Examples, Shumway and Stoffer. 2nd Edition. 2006. 2. Organizational Issues

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time series are related in simple ways to series which are stationary. Two im- ... time spans for stationary series.) ... The theory which underlies time series analysis is quite technical in nature. In spite of this, a good deal of intuition can be developed by approaching the

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