TSA – Stats Methods

① Descriptive Analysis – Decompostion

  ⓐ TS – Plotting

  ⓑ Rolling Stats (Moving Avg., Std)

  ⓒ Seasonal Decomp. of TSA (Classical)

  ⓓ Additive & Multiplicative

② Stationarity Tests

  ⓐ Augmented Dickey Fuller Test (ADF)

  ⓑ Variance Ratio Test

③ Autocorrelation & Dependency

  ⓐ Autocorelation Function (ACF)

  ⓑ Partial Autocorrelation Func. (PACF)

④ Smoothing Methods

  ⓐ Simple Moving Average (SMA)

  ⓑ Weighted Moving Average (WMA)

  ⓒ Exponential Moving Average (EMA)

  ✱ⓓ Exponential Smoothing (SES, Holt's Linear, Holt's Winter)

⑤ Trend & Seasonality

  ⓐ Seasonal Decomposition (STL – Loess)