

ST565: Time Series Project 0

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A New Topic: Intervention Analysis and Outlier Detection in Time Series

What we plan on doing

How we plan to present it

References we plan to use

- R package “tsoutliers”
- Book: “Time Series Analysis: Univariate and Multivariate Methods”, By: “William W. S. Wei”. Chapter 9: Intervention Analysis and Outlier Detection

An idea for an example.