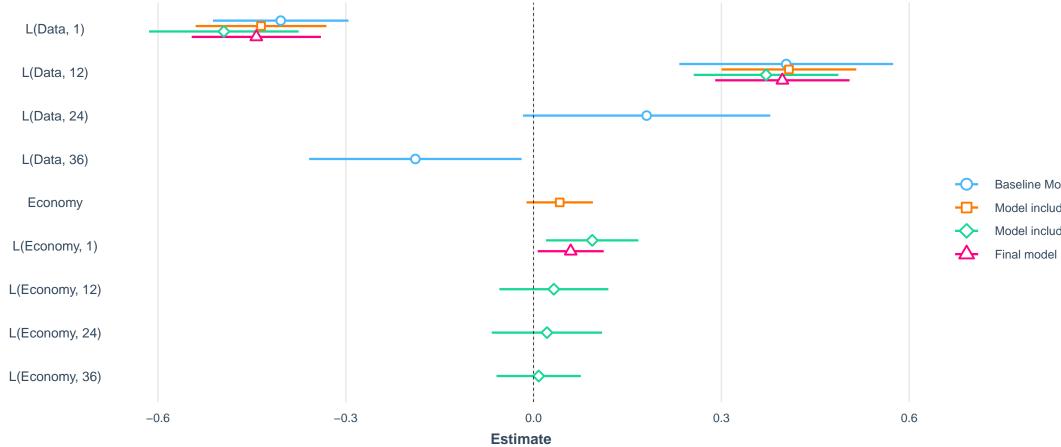
Dynamic linear models for time series

Time Series Regression | Start: January 2004 -- End: January 2022

Data = Search volume of data related queries and topics in Germany

Economy = Search volume of economy related queries and topics in Germany

L(, #) L stands for lag; # is the lagged number of months of the times series in the models



Models

- Baseline Model -- only the lags of predicted time series
- Model including the covariate
- Model including the covariate's lags

Adjusted R-squared

Baseline Model 24 %

Model including the covariate 25 %

Model including the covariate's lags 27 %

Final Model 25 %