

Stat 142(Time Series Analysis)

Second Semester AY 2024-2025

Laboratory Exercise No. 1

INSTRUCTIONS: Answer the following as indicated. Prepare your answer sheet in R Mark-down and submit in PDF format. Include in your submission the data set used in this exercise.

1. Find an interesting time series from the website of the Philippine Statistics Authority. The series must have at least 50 time points (preferably monthly, quarterly or yearly). Provide a brief description of the data.
2. Plot the time series using an appropriate R tool or package.
3. Describe the time plot. Identify and explain what components are clearly visible in the plot. If there are remarkable spikes in the time plot try to explain what could have caused these spikes.