Week 5 Notes Random Walks Models

* This week we will look at one of the simplest and yet most important models in time series forecasting: the random walk model.
* The random walk model simply says that the difference between any consecutive values in a time series is always a random quantity come from the same distribution.
* How such a simple model can help us understand a complex system and have such an immense impact and applications in many fields including engineering, computer science, biology, and social sciences? This week, we will discuss the important characteristics of this model and implement it in real-life dataset.
* Make sure you reach out to your pod mates for the Pod assignment and please see me during office hours if you need any help.
* I look forward to reviewing your work and have a great week.