Week 6 Notes Autoregressive models - AR

* This week, we will study one of the most widely used model in time series forecasting: the autoregressive model.
* If in linear regression, we forecast the variable of interest using a linear combination of predictors. In an autoregression model, we forecast the variable of interest using a linear combination of past values of the variable.
* The term autoregression indicates that it is a regression of the variable against itself .
* In the implementation of the model, you will see that autoregressive models are remarkably flexible at handling a wide range of different time series patterns.
* 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.