Rapport

Preliminary

I) Prepocessing

II) Model fitting on the time series of interest

1) MA model :

2) AR model :

3) ARMA model :

4) Residuals :

5) GARCH model :

6) Prediction intervals for the 10 most recent data :

III) Training on the times series of interest using explanatory times series

1) Preprocessing :

2) Time varying coefficients :

3) QLIK :

4) Prediction

IV) Conclusion