



## Time Series Analysis and Forecasting

Chapter X: Topic Name



Daniel Traian PELE

Bucharest University of Economic Studies

IDA Institute Digital Assets

Blockchain Research Center

AI4EFin Artificial Intelligence for Energy Finance

Romanian Academy, Institute for Economic Forecasting

MSCA Digital Finance

## Sample Content Slide

- This hybrid template combines:
  - ▶ Logo-rich title page with institutional branding
  - ▶ Blue theme with gray background
  - ▶ Custom footer with course name and chart icon
- Mathematical content renders clearly:

$$y_t = \phi_1 y_{t-1} + \phi_2 y_{t-2} + \varepsilon_t$$

- Gray background reduces eye strain



## Example: AR(p) Process

### Definition 1 (Autoregressive Process)

An autoregressive process of order  $p$ , denoted AR( $p$ ), is defined as:

$$y_t = c + \phi_1 y_{t-1} + \phi_2 y_{t-2} + \cdots + \phi_p y_{t-p} + \varepsilon_t$$

where  $\varepsilon_t \sim WN(0, \sigma^2)$ .

### Stationarity Condition

The AR( $p$ ) process is stationary if all roots of the characteristic polynomial

$$1 - \phi_1 z - \phi_2 z^2 - \cdots - \phi_p z^p = 0$$

lie outside the unit circle.



## Summary

- This gray version provides:
  - ▶ Strong institutional branding on title page
  - ▶ Gray background for reduced eye strain
  - ▶ Custom footer with course name
  - ▶ Blue accents maintain professional look
- Blocks have white background for better readability