



Time Series Analysis and Forecasting

Chapter X: Topic Name



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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