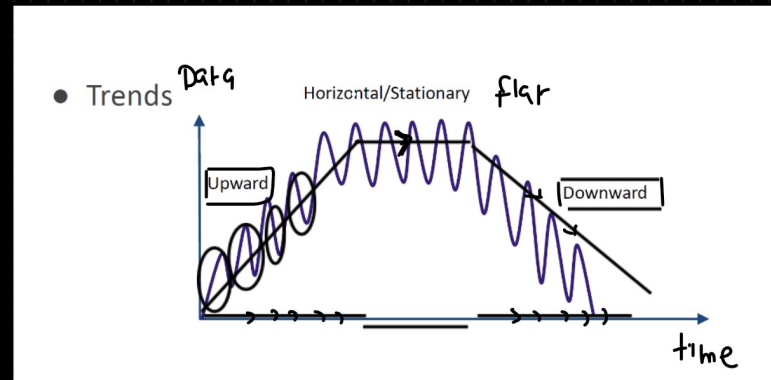


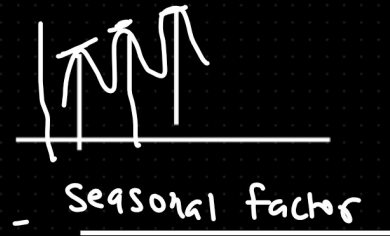
## Time Series $\Rightarrow$

- ① Trend
- ② Season
- ③ Cycle
- ④ Noise



## trend $\Rightarrow$

- ① Upward
- ② Downward
- ③ flat (horizontal)



Season  $\Rightarrow$  frequent repetition (Daily, Yearly) monthly, hourly

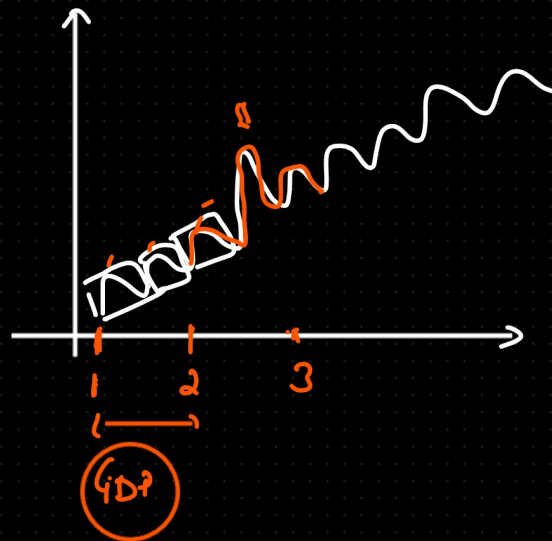
ex:- ① Sales of the ice cream in Summer

= ② traffic at 5 Pm in my area

- ③ tourist in Goa at the end of year (Dec, Jan)

Cycle  $\Rightarrow$  = time series behaviour over the long time  
 (cyclic pattern)  $\Rightarrow$  Season + Noise (fluctuation)

Ex: Stock Price  $\Rightarrow$   
 = xy2



① economics  $\Rightarrow$  GDP  
 ② Politics  $\Rightarrow$

Stock  $\xleftrightarrow{xy2}$   $\xleftrightarrow{election}$   
 1  $\xleftrightarrow{5}$

Noise  $\Rightarrow$  Some uncertainty or some randomness in my data because of unpredictable reason.

unpredictable reason  $\Rightarrow$  Pandemic, war, report, current news  
 $\downarrow$   $\downarrow$   $\downarrow$   $\downarrow$   
Corona Ukraine/Russian Hindenburg - famous person saying something

Stock Price  $\Rightarrow$



Trend  $\Rightarrow$  ① Upward ② Downward trend  
③ flat trend

Season  $\Rightarrow$  most frequent thing, repetition over the time (Day, hour, month, year)

cycle  $\Rightarrow$  long time period  $\Rightarrow$  Season + Noise

Noise  $\Rightarrow$  fluctuation, randomness, error

uncertain or unpredictable thing

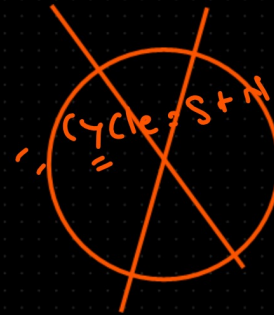
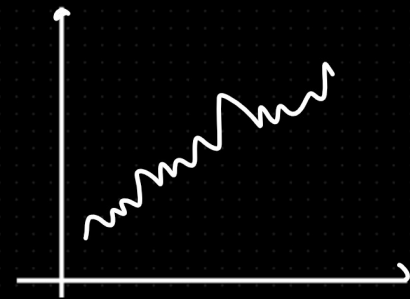
$$Y_t = T \times S \times N \rightarrow \text{multiplicative}$$

$$Y_t = T + S + N \Rightarrow \text{additive}$$

Additive TS  $\Rightarrow$  ① it will be linear over the time  
 ② it will be having constant var.

multiplicative TS  $\Rightarrow$  ① non linear  
 ② non constant var

Day 1	50
Day 2	60
Day 3	70
Day 4	80
Day 5	90



{ trend  
 season  
Noise