TIME SERIES FINAL PROJECT

In the Time Series project (30% of the final grade, not recoverable) students will analyze a time series data set using the Box and Jenkins approximation learnt in class.

General guidelines

- To carry out the work, students will organize themselves into groups of two or three students per group.
- Each group will be assigned a univariate time series.
- The analysis of the time series should include: descriptive analysis of the series; identification of a class of models compatible with the observed series; estimation; models selection; diagnosis and prediction.
- Each group will present the results of the analysis in an oral presentation, the date of which will be arranged with the instructor of the course. The duration of the presentation, including questions, will range from 40 to 60 minutes.
- All the group's members might be asked to explain and answer questions about any of the parts of the work carried out by the group.
- **The deadline to present the work is Friday June 13 2025 (included).**

IMPORTANT: Each group will elect a representative. The representative must:

1. Notify the instructor of the course: (i) the names of the group's members; and (ii) any preference regarding the date for the oral presentation. **The deadline to notify the names of the members of each group is Monday May 5th 2025 (included). Failure to notify will be interpreted as that students who do not belong to any group will NOT present the final project** (and, therefore, will have a zero in it). The assignment of time series data to each group will take place on Monday May5th at the beginning of the computer lab (room CI/INF6). Attendance is not mandatory.

2. Send to the instructor a copy (in .pdf) of the presentation, at least 24 hours in advance with respect to the date and time agreed for it.

In both cases the representative may carry out the pertinent procedures using the Tutorials app (in UACLOUD).