###1. BEGINNER'S GUIDE TO TIME SERIES ANALYSIS

Url: [https://www.quantstart.com/articles/Beginners-Guide-to-Time-Series-Analysis]

Note:

Time series analysis attempts to understand the past and predict the future.

- Random walk is described as a DTSP.

- Trends.

- Seasonal Variation.

- Serial Correlation.

R has many time series libraries.

Model:

- Correlation

- Forecasting

- Regression - deterministic (not stochastic) trends

- Stationary - mean+variance are constant. MA, ARMA

- Non-Stationary - ARIMA, ARCH, GARCH

- Multivariate Modeling

- State-Space Models

###2.SERIAL CORRELATION IN TIME SERIES ANALYSIS

Url: [https://www.quantstart.com/articles/Serial-Correlation-in-Time-Series-Analysis]

Note:

- Serial Correlation = Autocorrelation

- Improve the realism of any simulated time series based on the model.

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