

Transformation Methods for Time Series

Stabilize the Mean

Differencing

Eliminate/Reduce

Seasonality

Trend

Compute New Cases

Stabilize the Variance

Power Transformations

Log

Square Root

~Stabilize both

Growth Rates

First diff of Log

Exponential Growth TS

ln to get a TS with a linear trend

Then diff to get a stationary series

(0 - 1) Scaling

Rescale

z-transform