TMA4285 Time series models
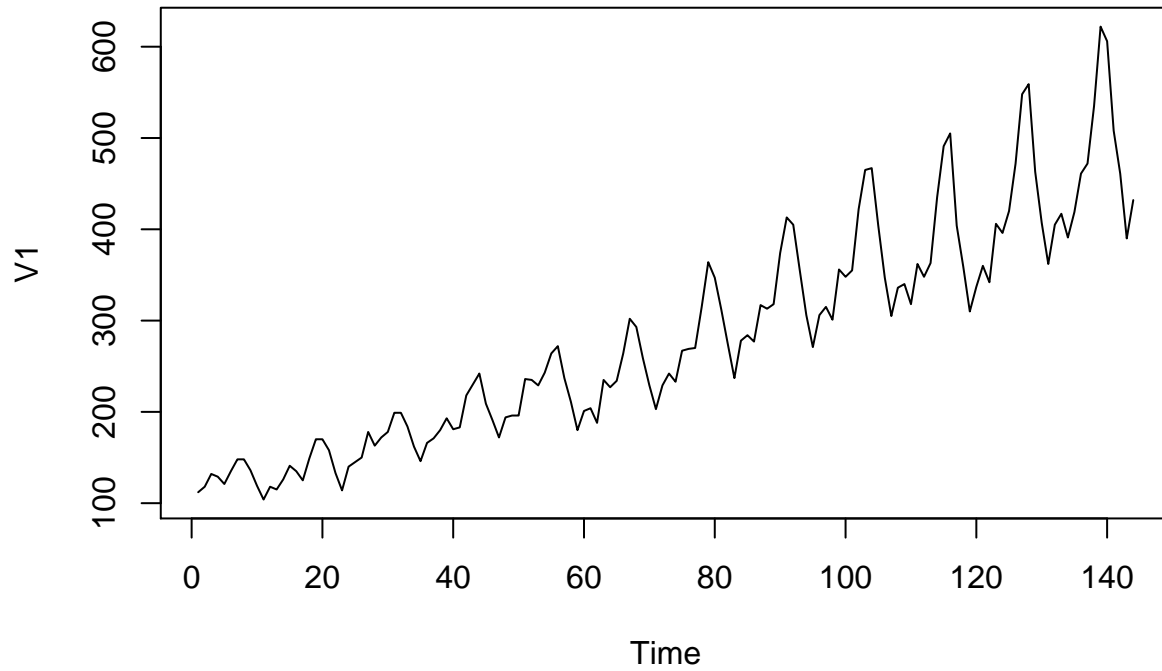
Exercise 8: Comparison of a state space model and a SARIMA model

Sivert Selnes, Kristine L. Mathisen, Gina Magnussen
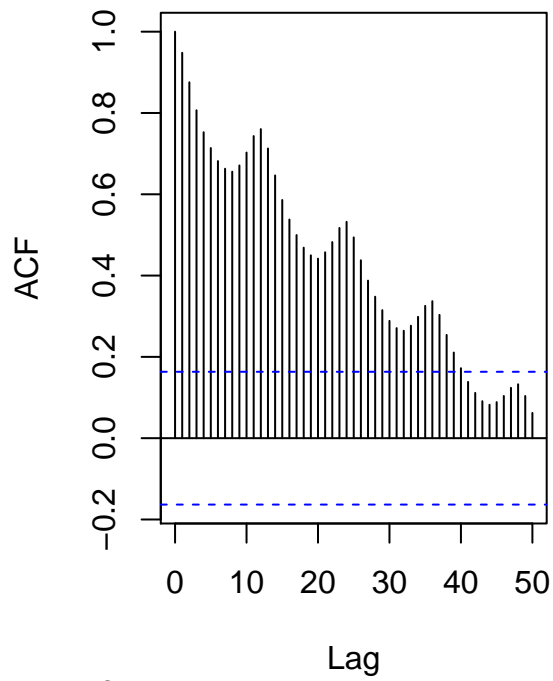
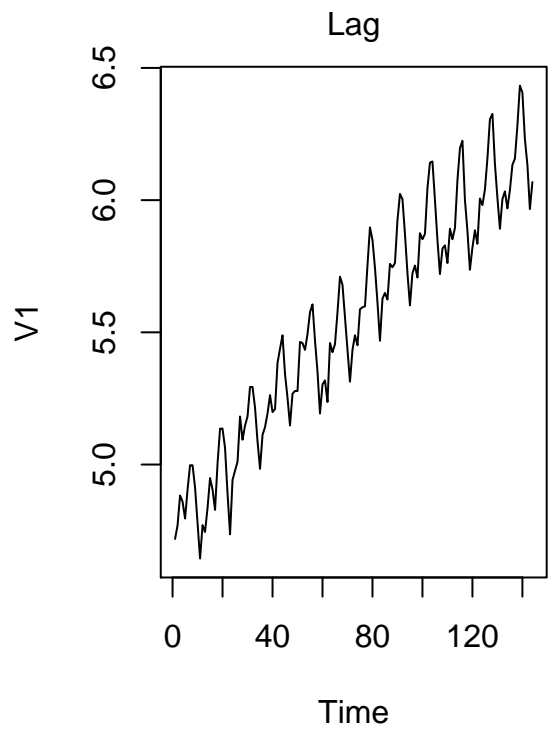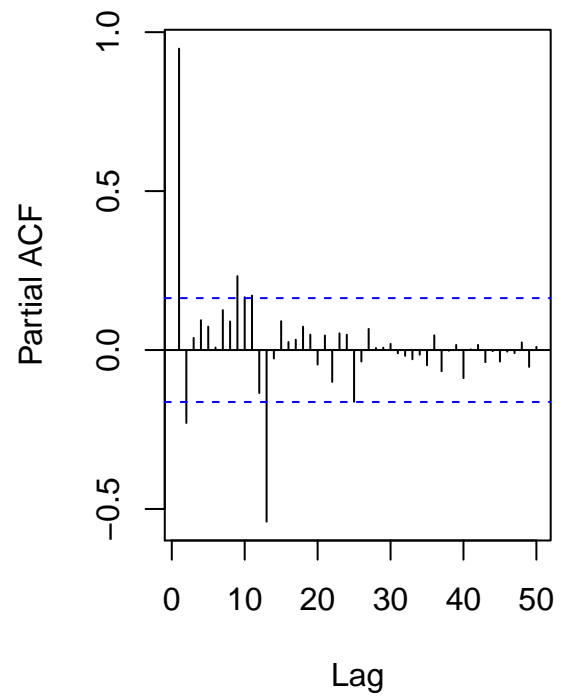*20th of October 2018*

Remember:

- Note how uncertainty should be written: 0.056(7)

V1

Series dataseries

Theory is written here (in theory.Rmd)

Tasks

1. Exploring the data with plotting of relevant statistics

2. Justification of the choice of model

3. Model parameter estimation including uncertainty

4. Model prediction at the given sample points and for the next year including uncertainty of the best linear predictions

5. Diagnostics, and model choice discussion including comparison of the two models

Structure

Title

Abstract

Introduction

Theory

* State-space models

* SARIMA

Data analysis

Discussion

Conclusion

Appendix

References