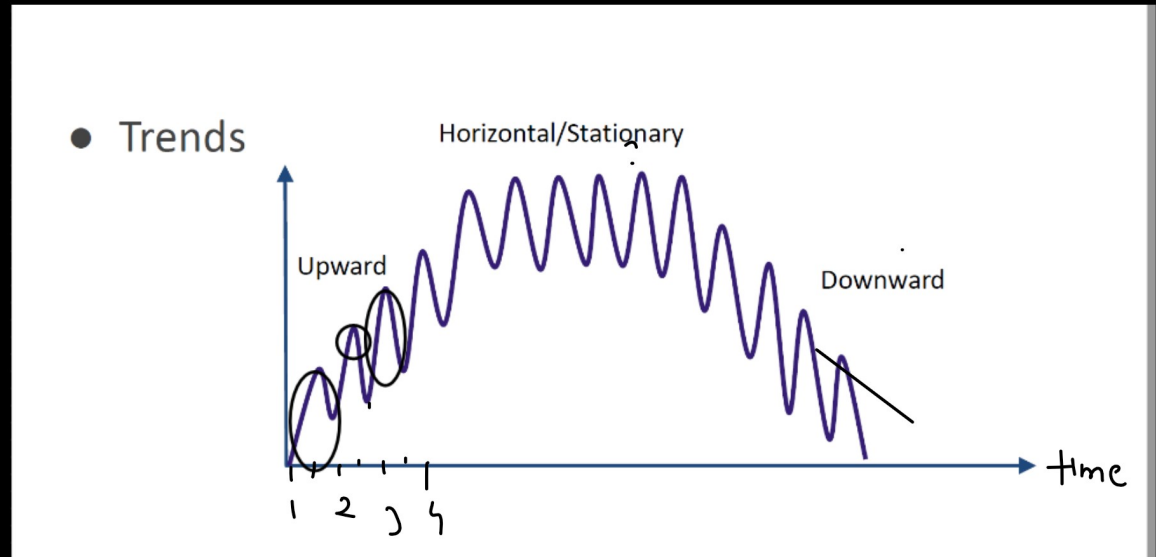


Time Series \Rightarrow

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



Trend \Rightarrow

- ① Upward (if my time series is going up)
- ② Downward (down)
- ③ Flat (Horizontal)

Season \Rightarrow frequently repetition (weekly, monthly, Day, hour)

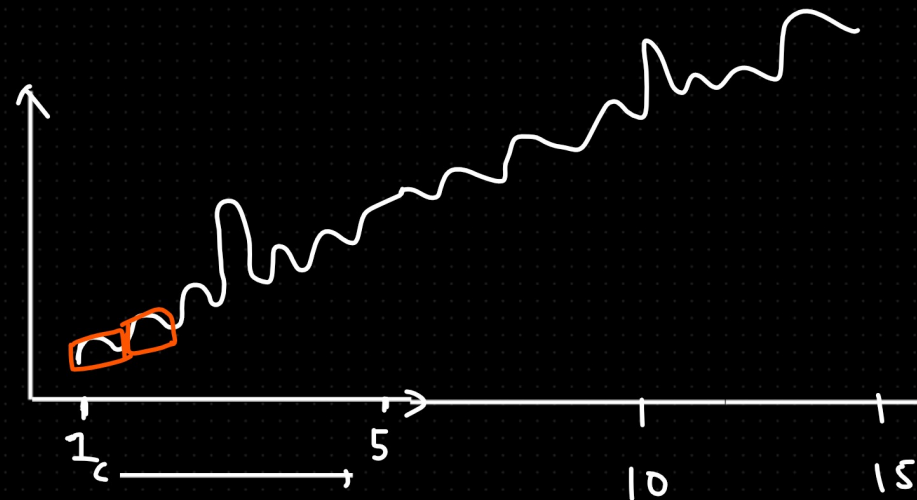
- ① Sale of ice cream in summer
- ② traffic data \Rightarrow 5 days (4p)
- ② tourism \Rightarrow holiday new year, christmas

Cycle \Rightarrow Over the long time

= Stock Price \Rightarrow (XYZ) \Rightarrow Pattern

\Rightarrow election \Rightarrow 5 years
= abc, bdc, ANP

Economy \Rightarrow GDP



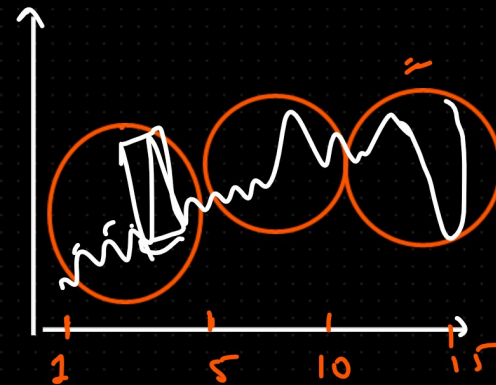
Cyclic Pattern \Rightarrow Over the long time Period \Rightarrow Season + fluctuation (randomness)

② Noise \Rightarrow Randomness, Residual, White Noise

= famous person \Rightarrow Stock Price up

(agency)

(random news)



- Trend \Rightarrow ① upward ② downward ③ flat

- Season \Rightarrow Most frequent
hour, Day, month, year
 $\xrightarrow{\quad} \xrightarrow{\quad} \xrightarrow{\quad}$

- Cycle \Rightarrow long term period \Rightarrow Season + Noise

- Noise \Rightarrow fluctuation, randomness, white noise, error

Uncertain \Rightarrow Speech, report, war, Pandemic

Time series

$$\hat{Y}(t) = \hat{T} + \hat{S} + \hat{N} \Rightarrow \text{additive series}$$

$$\hat{Y}(t) = \hat{T} \times \hat{S} \times \hat{N} \Rightarrow \text{multiplicative series}$$

$$\left. \begin{array}{l} T = 10 \\ S = 20 \\ N = 50 \end{array} \right\}$$

↓

over the time
you can build

TS

Day 1	50
Day 2	60
Day 3	70
Day 4	75
Day 5	80

Additive \Rightarrow ① Over the time linear
② over the time will be constant var.

Multiplicative \Rightarrow ① Non linear relationship
② Over the time lots of noise and var.

