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Introduction to Time Series Analysis. Lecture 1. Peter Bartlett 1. Organizational issues. 2. Objectives of time series analysis. Examples. 3. Overview of the course. 4. Time series models. 5. Time series modelling: Chasing stationarity. 1

Introduction to Time Series Analysis. Lecture 1.

Introduction to Time Series Learn about time series, a method to help you deal with data that's organized as a sequence of snapshots of your input fields at various points in time. by

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A time series is said to be strictly stationary if the joint distribution of Y(t 1);:::;Y(t n) is the same as that of Y(t 1 +h);:::Y(t n +h) for all t 1;:::;t n and h.

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