2007-2008

Jerry Feng

2024-06-10

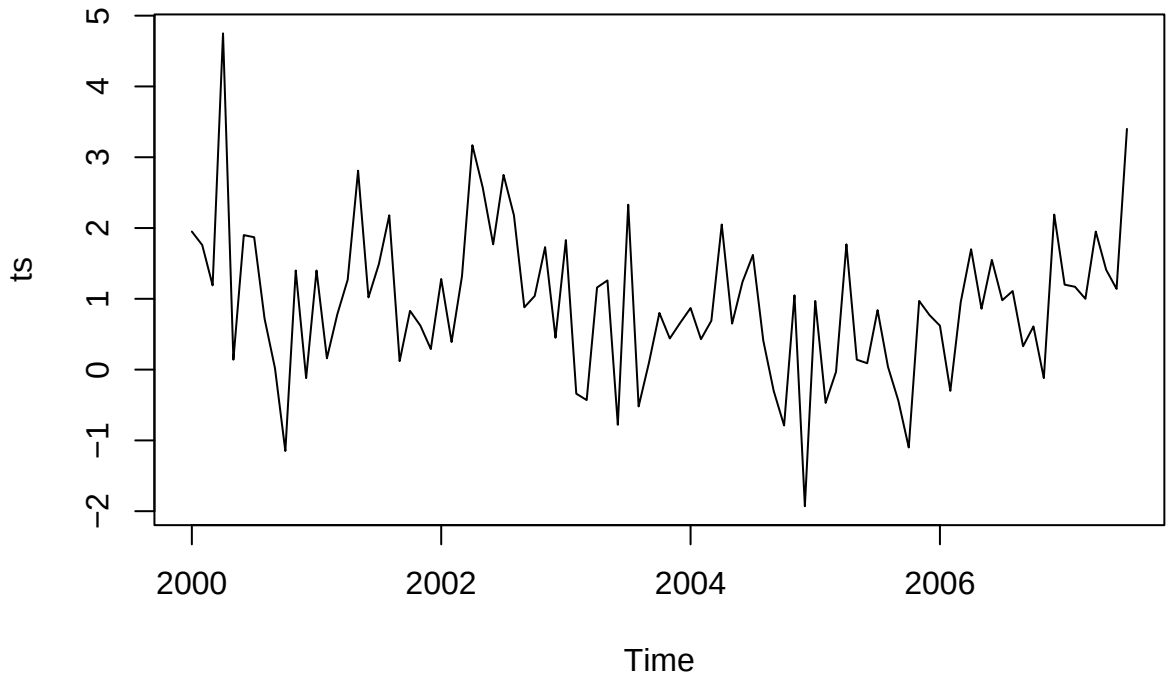
R Markdown

This is an R Markdown document. Markdown is a simple formatting syntax for authoring HTML, PDF, and MS Word documents. For more details on using R Markdown see http://rmarkdown.rstudio.com.

When you click the **Knit** button a document will be generated that includes both content as well as the output of any embedded R code chunks within the document. You can embed an R code chunk like this:

```
df <- read.csv("ukhpi-property-type-pmc-london-from-2000-01-01-to-2014-12-01.csv")
df$Date <- as.Date(df$Date, format = "%Y-%m-%d")
ts <- ts(df$Percentage_change_All_property_types, start = c(2000, 1), end = c(2007, 7), frequency = 12)
ts2008 <- ts(df$Percentage_change_All_property_types, start = c(2000, 1), end = c(2009, 1), frequency =
plot(ts)
library(tseries)
```

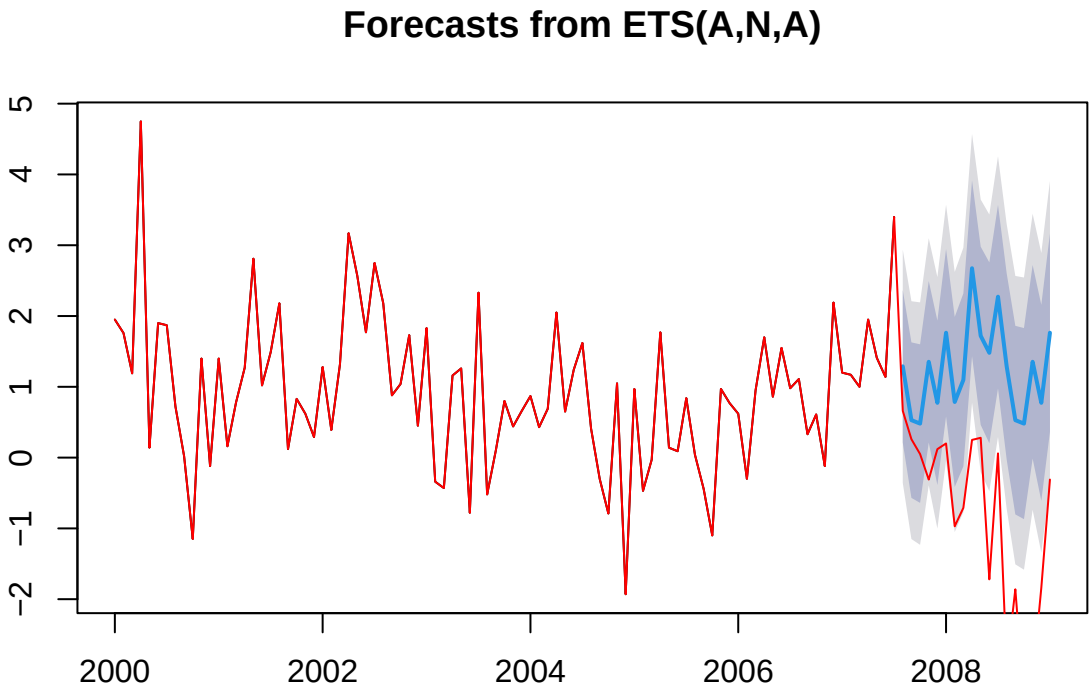
```
## Registered S3 method overwritten by 'quantmod':
##   method            from
##   as.zoo.data.frame zoo
```




```
library(forecast)
adf.test(ts)
```

```
##
##  Augmented Dickey-Fuller Test
##
## data:  ts
## Dickey-Fuller = -3.1574, Lag order = 4, p-value = 0.09977
## alternative hypothesis: stationary
```

```
ets <- ets(ts, model = "ZZZ")
ets_forecast <- forecast(ets, h = 18)
plot(ets_forecast)
lines(ts2008, col = "red")
```


Forecasts from ETS(A,N,A)
5
4
3
2
1
0
−1
−2
2000
2002
2004
2006
2008