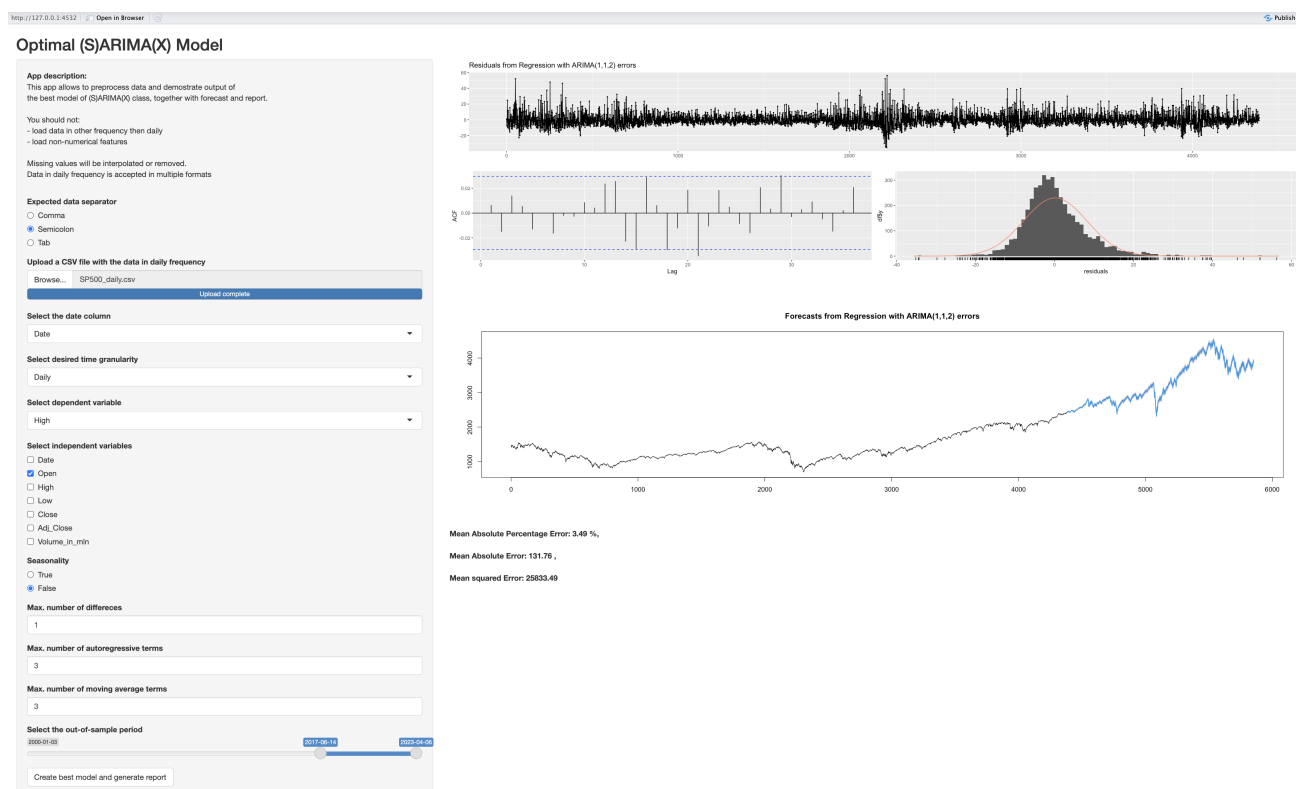


Project description:

This repository stores all files necessary to run time-series forecasting dashboard built in RShiny package as a final project for Advanced R classes on Warsaw University's Faculty of Economics' Data Science programme.

Dashboard Visual layout:



How to launch and use the app:

After downloading "Dashboard" folder, the app can be launched by running

```
launcher.R
```

file which initialises a Shiny window. RStudio also supports running the app in browser window.

After loading CSV file with data (in daily frequency) and specifying desired model parameters:

- dependent variable name
- independent variables names (if any)
- seasonality
- desired data frequency
- max number of moving-average terms to consider
- max number of autoregressive terms to consider
- max number of differences to consider
- out-of-sample period

the app estimates an optimal model of (S)ARIMA(X) class and produces a report including diagnostic plots, plotted forecast and model performance measures.

We are also providing with an exemplary CSV containing SP500 quotations which can be fed into the dashboard as any other data registered in daily frequency.

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