Exercise - Introduction to Time Series Models

10-03-2020

The following exercise consists on predicting future events based on previous observations using ARIMA and Seasonal ARIMA (SARIMA) models. The three time series to be forecast are presented in the figures below. The required data sets and a help R script named `TS-Intro.R` which will introduce you to predicting time series using ARIMA models in R can be found in Campusnet. Follow the steps given in the lecture **06-Introduction to time series models**. Make predictions for the test set and compare them to the real observations.

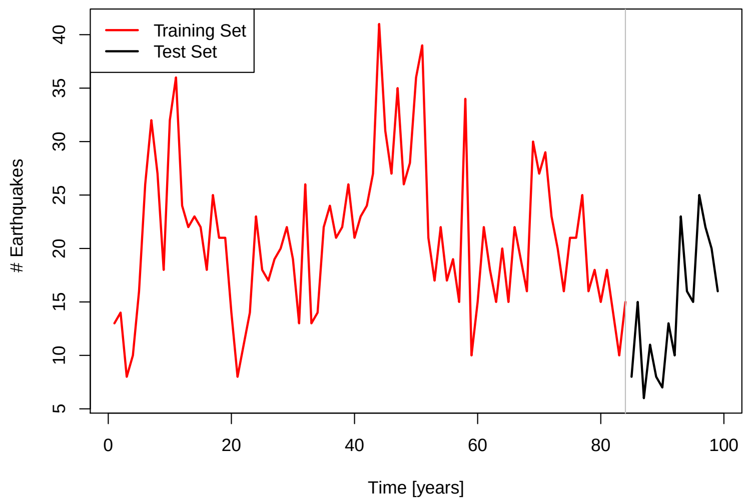

Figure 1: Earthquakes greater than magnitude 7.0 registered from 1900 to 1998

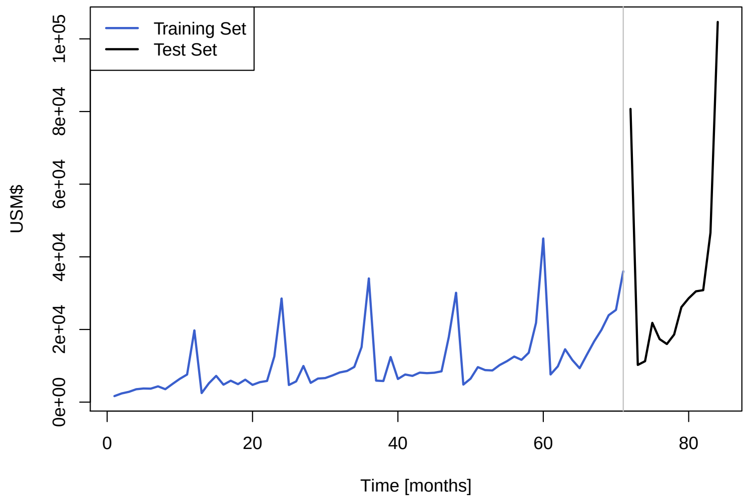

Figure 2: Souvenirs sales in the US from January 1987 to December 1993

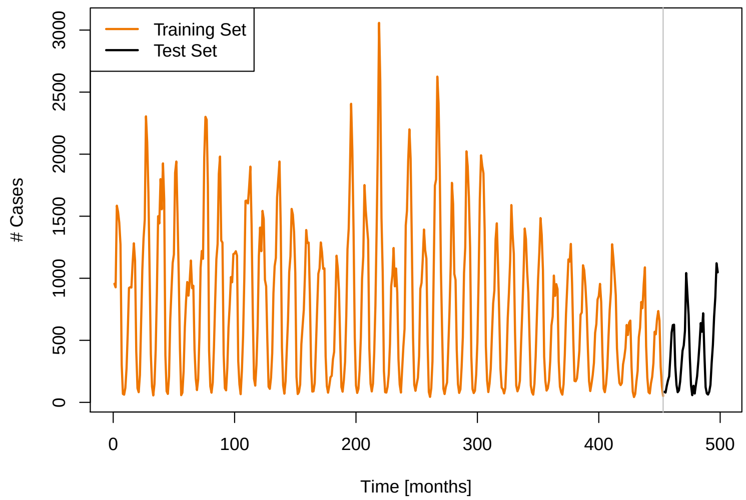

Figure 3: Reported cases of Chickenpox in New York City from 1931 to 1972