Introduction to Time Series

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Introduction to Time Series

Over the last decades, several methodologies have been proposed so as to estimate these responses. This course has been developed by Jean-Paul Renne.

Codes associated with this course are part of the `AEC` package, which is available on GitHub. To load a package from GitHub, you need to use function `install_github` from the `devtools` package:

```
install.packages("devtools") # in case you do not have already loaded this package.
library(devtools)
install_github("jrenne/AEC")
library(AEC)
```

Useful (R) links:

- Download R:

    - R software: https://cran.r-project.org (the basic R software)
    - RStudio: https://www.rstudio.com (a convenient R editor)

- Tutorials:

    - Rstudio: https://dss.princeton.edu/training/RStudio101.pdf (by Oscar Torres-Reyna)
    - R: https://cran.r-project.org/doc/contrib/Paradis-rdebuts_en.pdf (by Emmanuel Paradis)
    - My own tutorial: https://jrenne.shinyapps.io/Rtuto_publiShiny/

Chapter 1

Introduction

This is the first real chapter.

Theorem 1.1 (Essai)**.** *We have:*

$$f(y) = \frac{1}{y}.$$

Chapter 2

Diving In

Now let's talk details.

Chapter 3

Technical Details

Now I'll teach you some crazy math, but I need to work it out first...