

Univariate and Multivariate Time Series

Univariate Time Series

Multivariate Time Series

 Observations taken at equal intervals of time Observations taken at equal intervals of time

Single Target Variable

Multiple Target Variable



Date	Holiday?	Weekend?	Discount	Offer	Unit_sold
01/12	1	yes	10%	1	21
02/12	1	yes	12%	1	14
03/12	1	no	50%	0	60
04/12	0	no	1%	0	32
05/12	1	no	0%	1	48
06/12	0	no	0%	0	17



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05/12	1	no	0%	1
06/12	0	no	0%	0

Unit_sold

21

14

60

32

48

17

✓ Time dependent

✓ Ordered Data

✓ Observed at equal interval



- Univariate Time Series:
 - Datetime variable
 - Single time-dependent variable



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Multivariate Time Series:

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Feature Based Time Series:

- Datetime variable
- Single time-dependent variable
- Multiple independent variables



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Thank You



Time Series Regression

- So far the problems we discussed are Regression Problems
 - Stock Prices
 - Product Sales
 - Number of Bookings

