

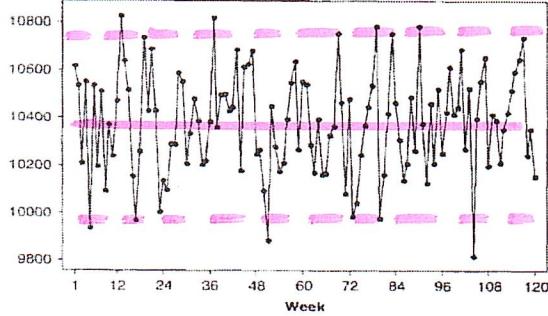
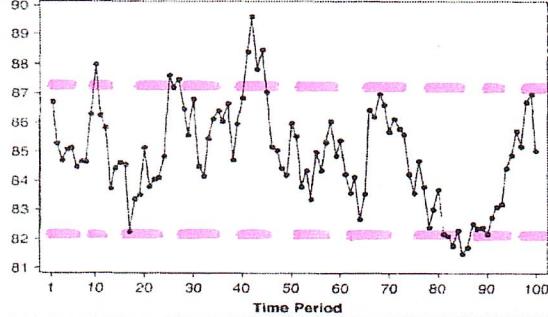
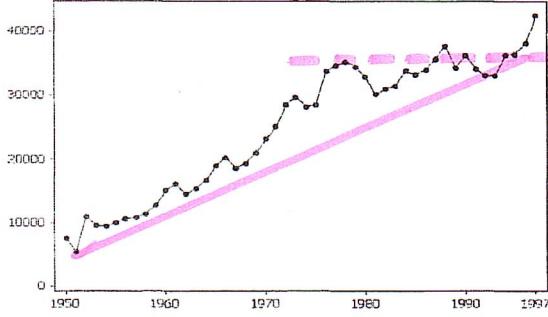
Assignment 1

STA6856 - Time Series Analysis

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Examine and describe the following Time Series. For each time series identify the observed characteristics (Trend, Seasonality, Breaks, Heteroskedasticity, Dependence, Outliers, Missing data...). Add your comments on the PDF and submit it.

Submitting the same answers will result in failing the assignments.

Time Series Data	Description
	<p>Negative dependence No trend Noise Outliers in week 50-106</p>
	<p>Non-stationary Positive outliers between period 40-50 Negative outliers in period 80-90 Macro-structure with No trend Micro-structure has upward, and downward trend</p>
	<p>Strong Upward trend Upward break between 1990-1997</p>

Time Series Data	Description
	1880-1920 High variance with no trend 1920-1980 Low Variance with no trend Structural break closer to 1980 Upward trend after 1980
	Downward trend in Jan-Apr (1st Quarter) Apr-Oct: Upward trend, structure break, high variance Oct-Dec stronger upward trend with lower variance
	Jan95-Jan2001, Downward trend Jan 2001 - structural break with upward trend Jan 2002 - Jun 2004, No trend Jan 2003 - Dec 2004, Downward trend
	No trend 0-550, High variance, homoskedascity 550-1000, Lower variance, heteroskedascity Seasonality pattern Center around $y = 2000$