Name: Maitri Vora Branch: EXTC UID: 2019120068

Batch: B

Course: Data Analytics Lab

Experiment: 6

AIM: To perform time series analysis: identifying the nature of the phenomenon represented by the sequence of observations, and forecasting

Problem Statement:

This experiment serves as an introduction to exploring and visualizing time series data and covers:

- 1. Create time series data.
- Replication requirements: What you'll need to reproduce the analysis
- Creating time series objects: Convert your data to a time series object for time series analysis.
- 2. Accommodate trend, as well as seasonal and event-related variation, in time series models.
- Time series plots: Basic visualization of ts objects and differentiating trends, seasonality, and cycle variation.
- Seasonal plots: Plotting seasonality trends in time series data.
- 3. Stationary and Autocorrelation of time series: Computing constant mean and variance and visualizing autocorrelation.
- 4. White noise: Differentiating signal from the noise. (Currently Following steps are not to be done)
- 5. Diagnose, fit, and interpret exponential smoothing models, ARMA models
- 6. Identify relative strengths and weaknesses of the above model types.

Code & Output:

https://colab.research.google.com/drive/131GV_mpNioKvrF7C3u7agTi-pT_5WaaN?usp=sharing

Conclusion:

All conclusions and final results have been added into the colab notebook mentioned in the above link.