

# Hackathon November 2021

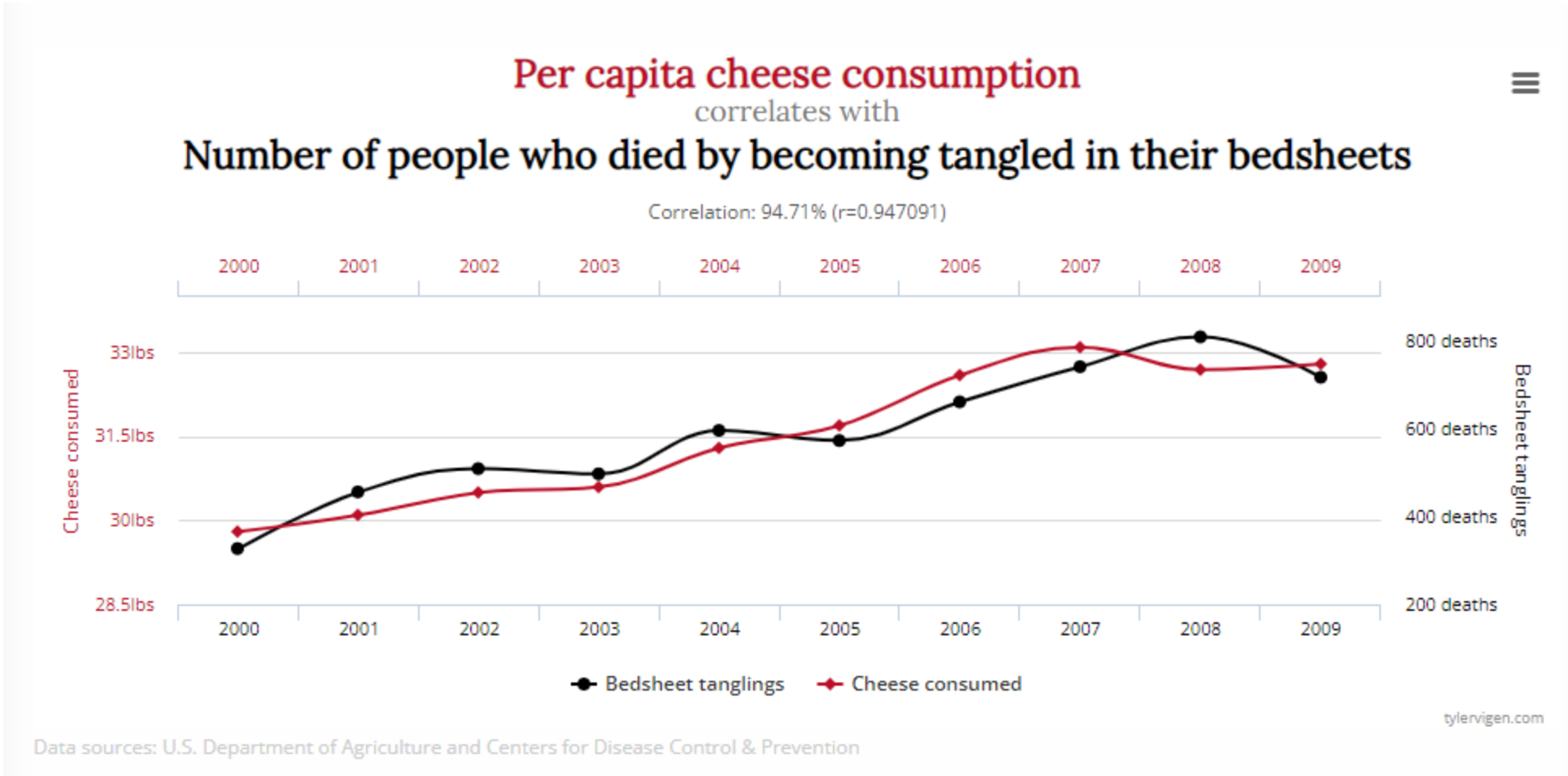
## 2. Day

## Correlations of time series

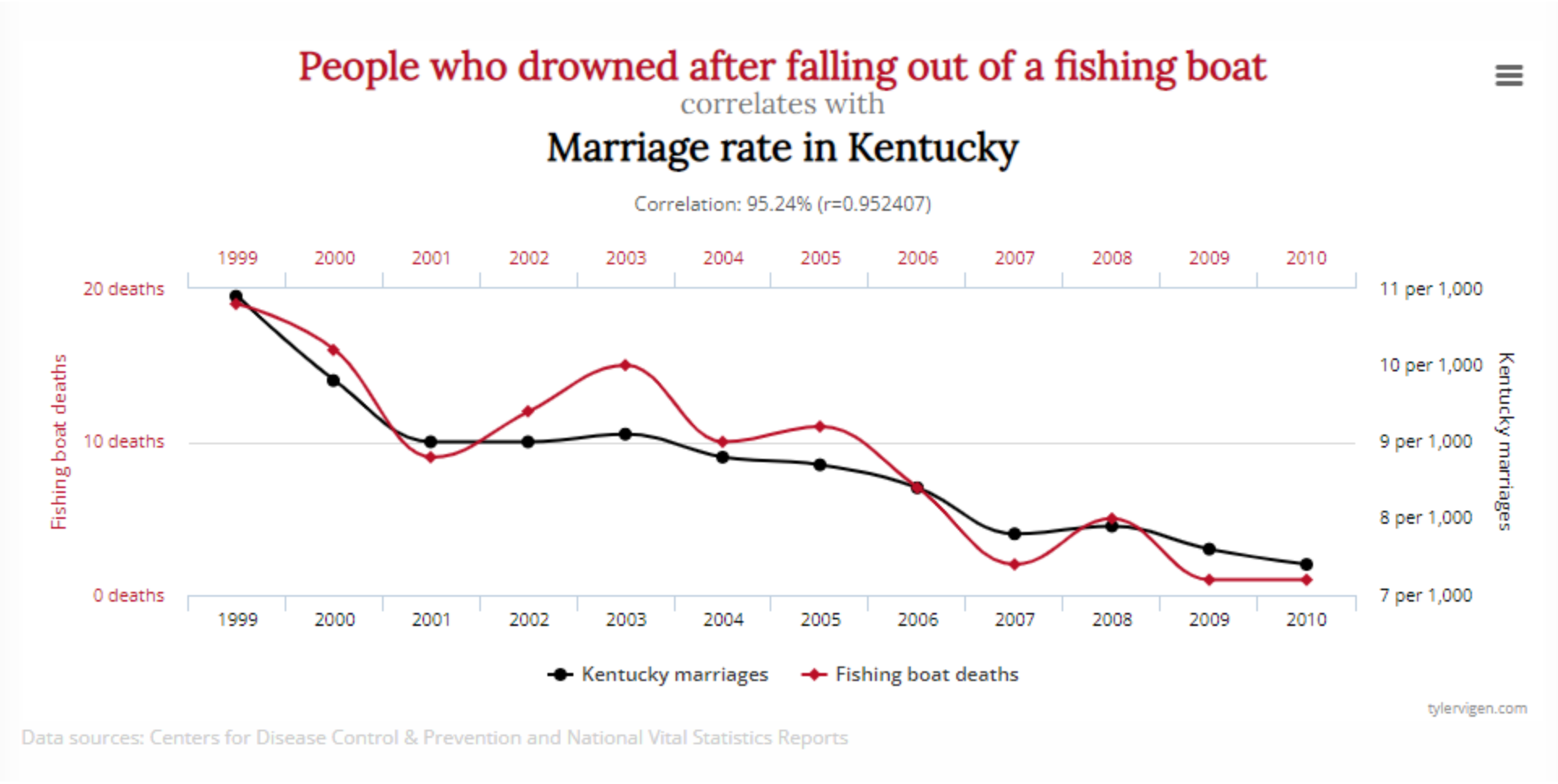
# Tips

1. Spurious correlations

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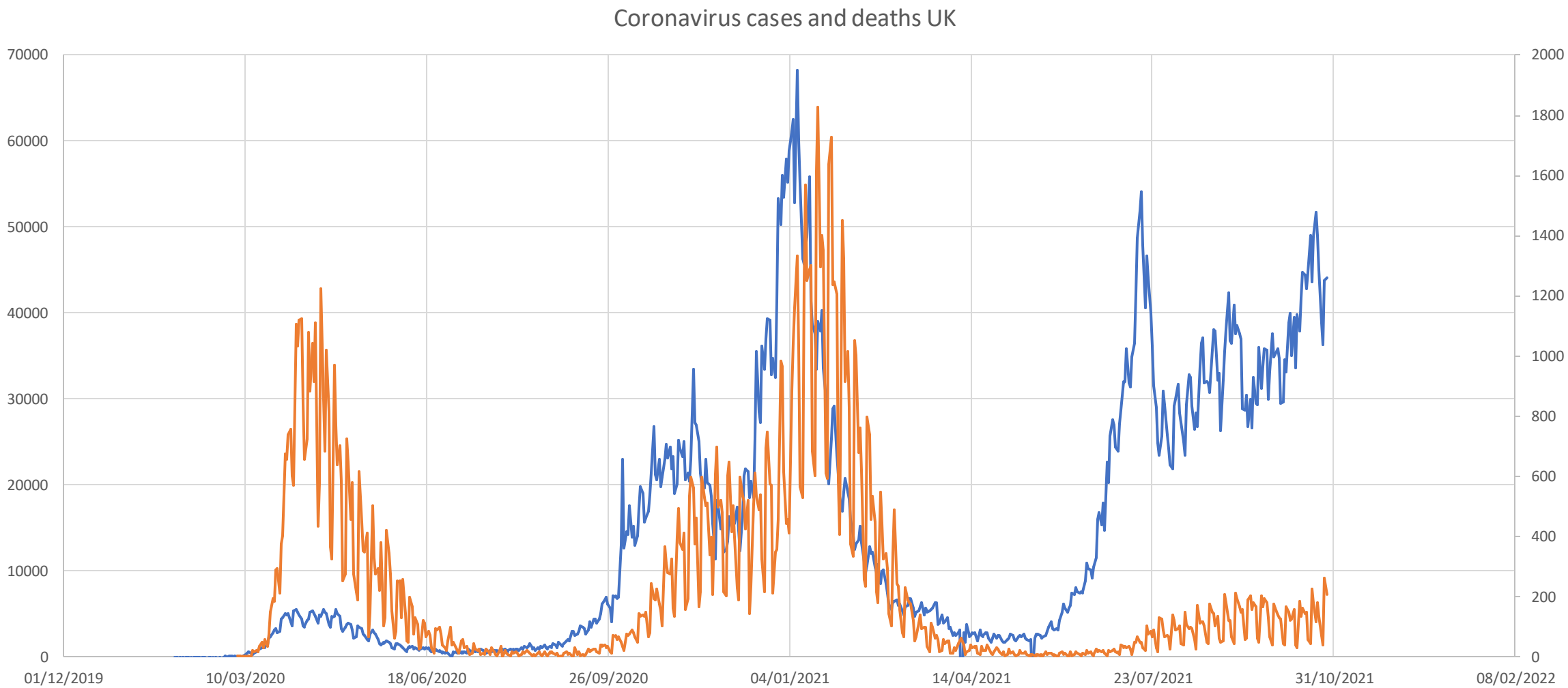
## Tips

1. Spurious correlations
2. Pre-whitening and double pre-whitening for correlations

Prewhten() in package TSA

3. Stationarity
4. Correlations explaining noise or trend?

# Correlations of time series



# Tips

1. Spurious correlations
2. Pre-whitening and double pre-whitening for correlations  
    Prewhten() in package TSA
3. Stationarity
4. Correlations explaining noise or trend?
5. Correlations with lagged data
6. Crosscorrelation function investigating different lags

[r - Interpreting correlations between two time-series - Cross Validated \(stackexchange.com\)](#)

["Correlation" terminology in time series analysis - Cross Validated \(stackexchange.com\)](#)

[Avoiding Common Mistakes with Time Series \(svds.com\)](#)

Advanced:

[10.3 - Regression with Autoregressive Errors | STAT 462 \(psu.edu\)](#)