1.1: Examples of Time Series

Taylor

University of Virginia

Definitions

defn

A **time series** is a set of observations x_t , each one being recorded at a specific time t

defn

A **discrete-time time series** is a time series in which the set T_0 of times at which observations are made is a discrete set.

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Try Running the R Code!

```
# 1 1
# Author: Taylor
# STAT 4170
# import data #
# change this depending on your computer
setwd("~/UVa/all_teaching/4170_data/")
wineData <- read.csv("wine.csv", header=F)</pre>
colnames(wineData) <- c("wine")</pre>
# plot #
plot(wineData$wine, col="blue",type="l", xlab = "time",
                                  vlab = "wine sales")
time <- 1:(nrow(wineData))
points(time, wineData$wine)
```

Example

