

Missing data, anomalies and structural breaks

Final Project

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- Pre-process data.

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Intro

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- Industries like finance, retail, and economics frequently use time series analysis because currency and sales are always changing.
- This course covers modern methods for time series analysis and forecasting.
- Outline: Time series decomposition, ARIMA, Forecasting and model comparison, Pre-processing data Choose models (e.g. ARIMA, ETS, Theta, OLS etc.).
- In addition to mathematical foundations of time series, students get hands-on experience building predictive models in cases of both stationary and non-stationary time series using R.
- Compare models by their predicting power.

Course Outline

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Prerequisites: Statistics, Econometrics (I), basic R knowledge