

# ENV 790.30 - Time Series Analysis for Energy Data | Spring 2021

Assignment 5 - Due date 03/12/21

Xueying Feng

## Directions

You should open the .rmd file corresponding to this assignment on RStudio. The file is available on our class repository on Github. And to do so you will need to fork our repository and link it to your RStudio.

Once you have the project open the first thing you will do is change “Student Name” on line 3 with your name. Then you will start working through the assignment by **creating code and output** that answer each question. Be sure to use this assignment document. Your report should contain the answer to each question and any plots/tables you obtained (when applicable).

When you have completed the assignment, **Knit** the text and code into a single PDF file. Rename the pdf file such that it includes your first and last name (e.g., “LuanaLima\_TSA\_A05\_Sp21.Rmd”). Submit this pdf using Sakai.

## Questions

This assignment has general questions about ARIMA Models.

Packages needed for this assignment: “forecast”, “tseries”. Do not forget to load them before running your script, since they are NOT default packages.\

```
#Load/install required package here
```

```
library(lubridate)
```

```
##
```

```
## Attaching package: 'lubridate'
```

```
## The following objects are masked from 'package:base':
```

```
##
```

```
##      date, intersect, setdiff, union
```

```
library(ggplot2)
```

```
library(forecast)
```

```
## Registered S3 method overwritten by 'quantmod':
```

```
##   method      from
```

```
## as.zoo.data.frame zoo
```

```
library(Kendall)
```

```
library(tseries)
```

```
library(outliers)
```

```
library(tidyverse)
```