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Athanasopoulos is a great intro

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for time series analysis. The book covers a wide variety of topics (including dynamic regression and ARIMA) and focuses on the core principles behind these techniques.

Forecasting: Principles and

Page 17/34

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Apžvalgos. Forecasting is required
in many situations. Stocking an
inventory may require forecasts
of demand months in advance.

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next five years requires forecasts
of future demand. Scheduling
staff in a call centre next week
requires forecasts of call volumes.

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practice 13 Dow Jones Index
(daily ending 15 Jul 94) Day 0 50
100 150 200 250 300 3600 3700
3800 3900 1.5 Lab Session 1

Before doing any exercises in R,
load the fpp package using li-
brary(fpp). 1. Use the Dow Jones
index (data set dowjones) to do

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the following:

Rob J. Hyndman

He is the co-author, with George Athanasopoulos of Forecasting: Principles and Practice. This is an excellent, concise and comprehensive text explaining

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concepts behind forecasting,
common algorithms and how to
implement them in R (for a
business view of forecasting, I
advise "Future Ready"). The book
presents key concepts of
forecasting.

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practice (UWA) 26 September
2017. Date: 26-28 September
2017 ... In practice, we will not

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know the best model on the whole data set until we observe all the data. ... Rob J Hyndman is Professor of Statistics and Head of the Department of Econometrics & Business Statistics at Monash University, Australia. Contact.

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practice (UWA) | Rob J Hyndman
Forecasting: Principles and
Practice This textbook provides a
comprehensive introduction to
forecasting methods and presents
enough information about each

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method for readers to use them sensibly. Examples use R with many data sets taken from the authors' own consulting experience.

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