

CHAPTER OVERVIEW

1: Basic Concepts in Time Series

The first chapter explains the basic notions and highlights some of the objectives of time series analysis. Section 1.1 gives several important examples, discusses their characteristic features and deduces a general approach to the data analysis. In Section 1.2, stationary processes are identified as a reasonably broad class of random variables which are able to capture the main features extracted from the examples. Finally, it is discussed how to treat deterministic trends and seasonal components in Sections 1.3 and 1.4, and how to assess the residuals in Section 1.5. Section 1.6 concludes.

[1.1: Introduction and Examples](#)

[1.2: Stationary Time Series](#)

[1.3: Eliminating Trend Components](#)

[1.4: Eliminating Trend and Seasonal Components](#)

[1.5: Assessing the Residuals](#)

[1.6: Summary](#)

This page titled [1: Basic Concepts in Time Series](#) is shared under a [not declared](#) license and was authored, remixed, and/or curated by [Alexander Aue](#).