

Time Series Analysis

There are two main goals of time series analysis:

- (a) identifying the nature of the phenomenon represented by the sequence of observations, and
- (b) forecasting (predicting future values of the time series variable).

Both of these goals require that the pattern of observed time series data is identified and formally described. Once the pattern is established, we can interpret and integrate it with other data. Most time series patterns can be described in terms of three basic classes of components: trends, periodic components (e.g. seasonality), and noise.

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- [Fourier and Fast Fourier Transforms](#)
 - [Estimating power spectra](#)
 - [Singular Spectrum Analysis](#)
 - [Coherence and Cross-spectra](#)
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