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SEM : B

SUB : Mathematics

ROLL No : 3302

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SEMESTER : I

TITLE : Time Series Analysis

SUBMITTED TO : Ms. Deepa Krishnamurthi

Definitions & Notations

Time series

Time series consists of data arranged chronologically in time

- eg. i) yearly production of a company
- ii) monthly sales of a departmental store
- iii) hourly recorded temperature by meteorological office
- iv) hourly recorded rainfall in a city

Four components of time series

Secular trend

Something remaining constant over a period
The time series data possess the general tendency to remain stagnant over a long period of time
This smooth regular movement of time series is called secular trend.

Seasonal variation

Many business of economic time series met in a practice consists of quarterly or monthly observations
In this case seasonal variation patterns within a year can be observed.
eg. sudden changes in a sweet shop during festivals.

Cyclical variation

It is a long term oscillatory which occurs over a period of time.
It is also called as business cycle.

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