

Time Series

Trend

Seasonality

Forecast

Model

Residual

Autocorrelation

Additive Model

Exponential Smoothing

ARIMA Model

Stationarity

Nonstationarity

The general direction (upward, downward, or flat) of the data points in a time series over time.

A sequence of data points collected over time, often at regular intervals.

A prediction of a future value of a variable based on an analysis of its past behavior.

The systematic, calendar-related movement in a time series that is often repeated with a fixed and known period.

The difference between an observed value and the value predicted by a model.

A mathematical function or algorithm used to describe the pattern in a time series and make forecasts.

A time series model that expresses the data as the sum of trend, seasonal, and random components.

The correlation between a time series and a lagged version of itself. This measures the degree of dependence between observations in a time series.

An 'Auto-Regressive Integrated Moving Average' model used to analyze and forecast time series data.

A type of forecasting model that applies weighting factors that decrease exponentially as observations get older.

A property of a time series where the statistical properties change over time, often due to the presence of a trend or seasonality.

A property of a time series where the statistical properties (mean, variance, autocorrelation, etc.) are constant over time.