



# Ciclo di seminari 3-7 giugno 2024

## Time series analysis

<b>MARGARITA SHOPOVA</b> D. A. Tsenov Academy of Economics	<b>Mathematics for Economists</b>
<b>EVGENI OVCHINNIKOV</b> D. A. Tsenov Academy of Economics	<b>Big data analysis wit R</b>
<b>LYUBOMIR TODOROV</b> D. A. Tsenov Academy of Economics	<b>Statistics, Econometrics, Time series</b>

La partecipazione a questi seminari permette agli studenti l'acquisizione di 1 CFU. Orari ed aule verranno definite entro il 30 maggio. I seminari saranno fruibili anche attraverso Webex all'aula virtuale del prof. Renato De Leone (<https://unicam.webex.com/meet/renato.deleone>)

- Presentation of Tsenov Academy of Economics (1 hour) Monday 11:00
- Introduction to R software (1 hour) Monday 12:00
- Time series analysis – principle and practice (2 hours) Tuesday
- Time series forecasting with R (4 hours – 2 hours in the morning and 2 in the afternoon)
  - a. Principles of forecasting
  - b. Naive methods
  - c. Exponential Smoothing
  - d. ARIMA
- Discussion (questions and quiz) (2 hour/teacher)

Presentation of Tsenov Academy of Economics	Monday June 3, 11:00 am
Introduction to R software	Monday June 3, 12:00 am
Time series analysis – principle and practice	Tuesday June 4, 11:00 am (2h)
Time series forecasting with R	Tuesday June 4, 3:00 pm (2h)
Time series forecasting with R (cont.)	Wednesday June 5, 11:00 am (2h)
Open Discussion and presentation of research (only in presence)	Wednesday June 5, 3:00 pm