Financial Time Series I and Methods of Statistical Prediction
Project 3: Time Series Modeling
Due Dates: January 16th

In this project, we analyze three data sets. They are London Mortality, Weather, and Pollution Data for the Winter of 1958 ($T = 102$). Data were furnished by the United Kingdom Research Council and the Office of Population Censuses and Surveys. Read across and then down. They can be download from homepage of this course.

1. Perform preliminary data analysis (i.e., data plotting; finding an appropriate transformation; and checking normality of the transformed series) on these three data sets.

2. Build an ARIMA for each of the time series.

For this project, you can have no more than two persons to work together as a team. If you choose to work alone, you need to work on mortality if your Student ID ends by 0, 3, 6, and 9. If your ID ends by 1, 4, and 7, you should work on smoke. The rest will work on temperature.