



TIME SERIES IN OTAKU ECONOMY

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MOTIVATION AND INTRODUCTION TO THE DATA

Motivation:

Otaku economy is very hot now!!!

Data:

The data is the Daily Close Price for 智冠科技 form Nov.28 2005 to Nov.26 2010.

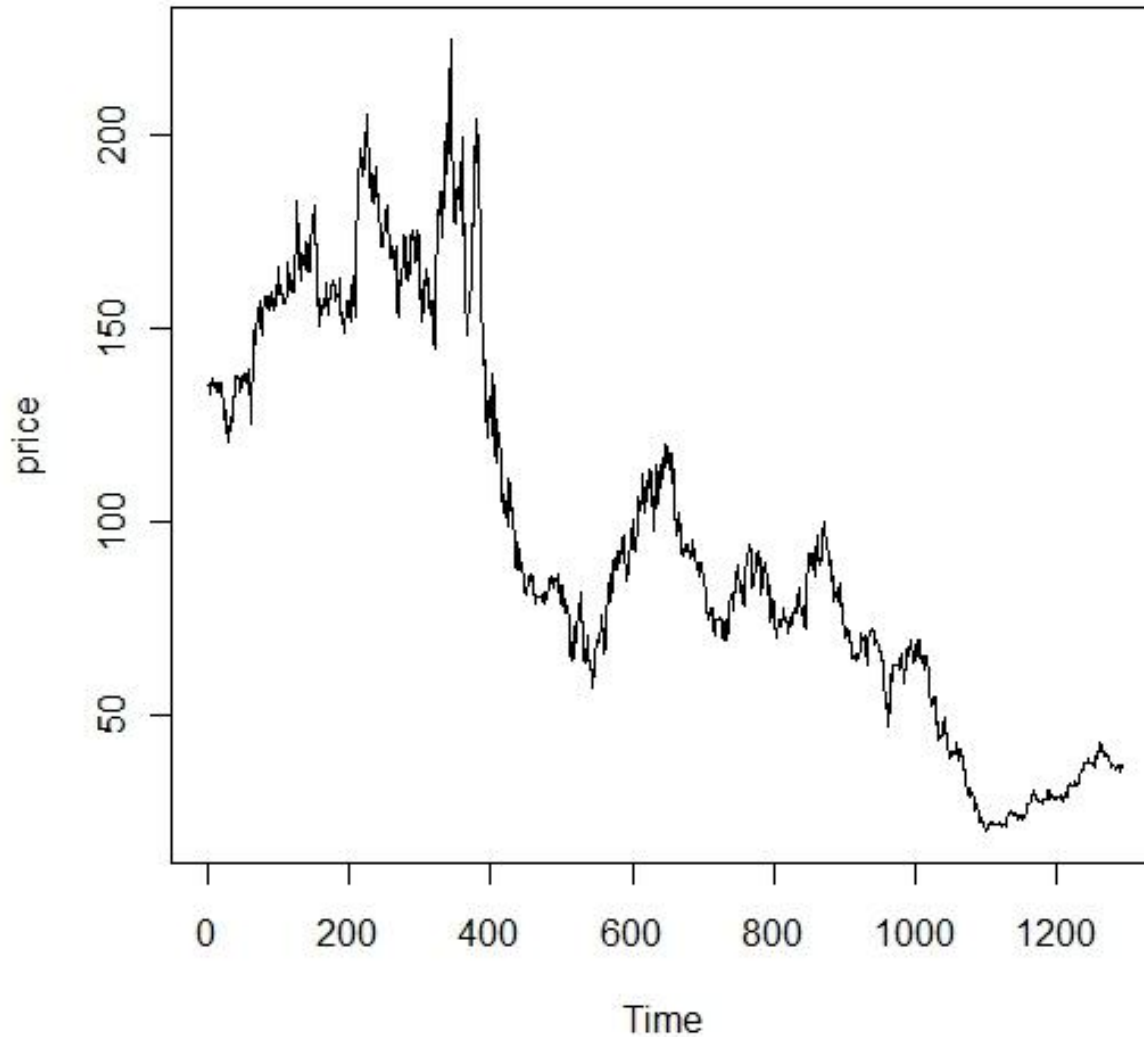
Purpose:

Forecast the Daily Close Price

Share analyze

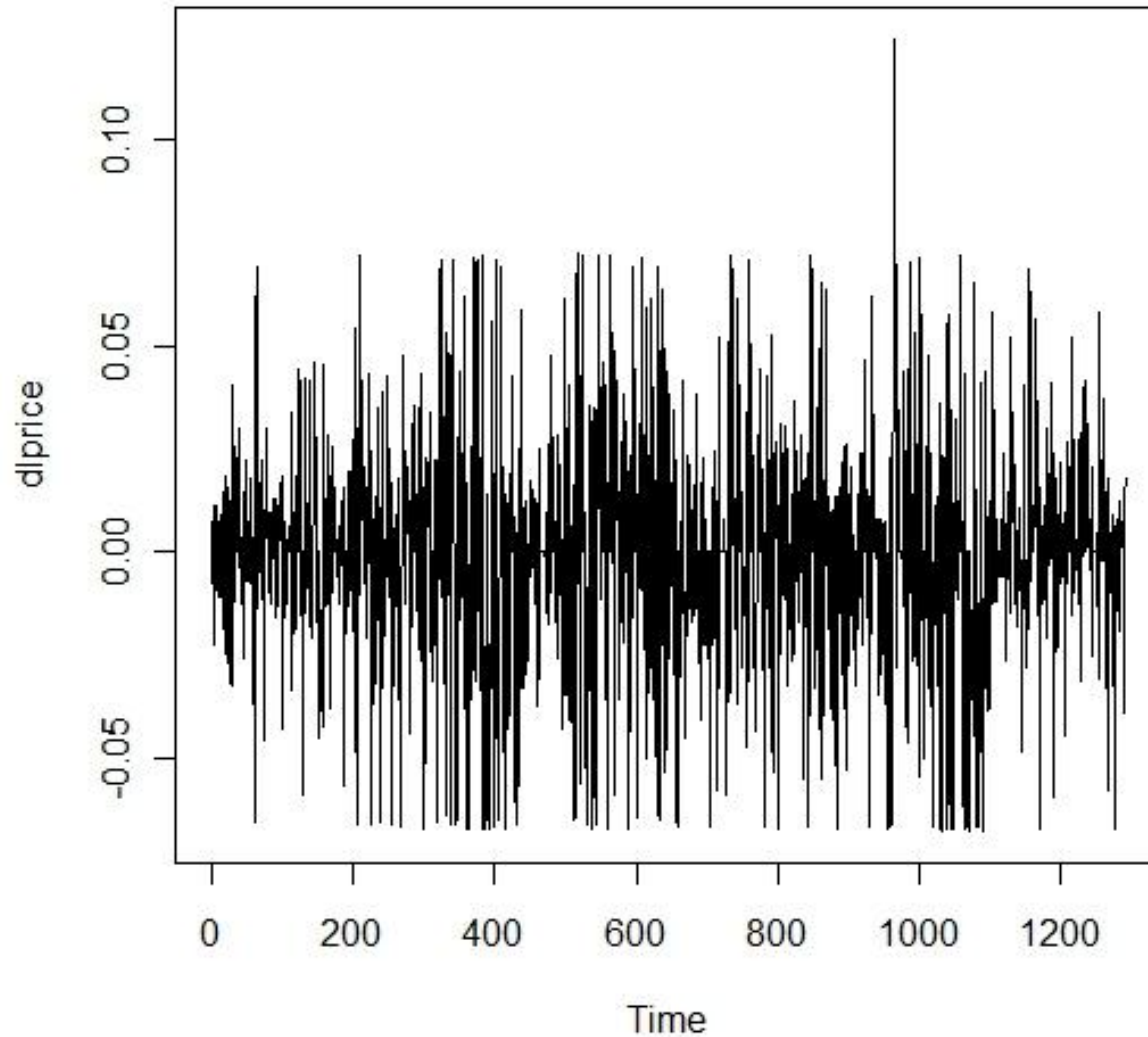
TIME SERIES PLOT

智冠科技2005/11/28~2010/11/26每日收盤價



TIME SERIES PLOT

一次差分



PROPOSED METHOD

By the previous plot, we can notice that the time series plot after differencing is not stationary. It seems that the variance is not constant. It doesn't follow the assumption of the ARMA model. So I consider to use the GARCH model to analyze this data.

REFERENCES

- <http://www.soft-world.com/>
- <http://finance.yahoo.com/>
- Time Series Analysis and Its Applications With R Examples(Second Edition)