Décomposition classique des séries temporelles

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Séries temporelles pratiques

```r
data(co2)

# Seasonal decomposition
fit = stl(co2, s.window="period")
class(fit)
str(fit)#illisible !
names(fit) #un peu mieux
fit #aussi
?stl
plot(fit,col="purple")

x=fit$time.series
(season_dec=x[1:12,1])

# additional plots
monthplot(co2)
library(forecast)
seasonplot(myts)
```

(file: Example_stl.R*)*

```r
StatChomage=read.table(file="StatChomageFrance.data",
                       sep=",")
StatChomage; str(StatChomage)
myts=ts(StatChomage[,3],start=c(1983,1),end=c(2012,10),
        frequency=12)
plot(myts)

# Seasonal decomposition
fit = stl(myts, s.window="period")
class(fit)
str(fit)#illisible !
names(fit) #un peu mieux
fit #aussi
?stl
plot(fit,col="purple")

x=fit$time.series;(season_dec=x[1:12,1])
plot(season_dec,pch=20,col="red")

monthplot(myts);library(forecast)
seasonplot(myts)
```

(file: Exemple_stl_Chomage.R*)*

```r
StatChomage=read.table(file="StatChomageFrance.data",
                       sep=",")
StatChomage; str(StatChomage)
myts=ts(StatChomage[,3],start=c(1983,1),end=c(2012,10),
        frequency=12)
plot(myts)

# Seasonal decomposition
fit = decompose(myts)
class(fit)
str(fit)#illisible !
names(fit) #un peu mieux
fit #aussi
plot(fit,col="purple")

x=window(fit$seasonal,start=c(1983,1),end=c(1983,12),
         frequency=12);class(x)
plot(x,col="red")

monthplot(myts,col="blue");library(forecast)
seasonplot(myts,col="green")
```

(file: Example_decompose_chomage.R*)*