

Méthode de Holt Winters

Florent Benaych-Georges

Université Paris Descartes

Janvier 2015

Séries temporelles pratiques

```
1 data(co2)
2 ?co2
3 class(co2); str(co2)
4 summary(co2)
5
6 plot(co2, ylab="Atmospheric concentration of CO2", las=1)
7 #las: labels parallel (=0), perp. (=2), both (=1) to axis
8 title(main = "co2_data_set")
9
10 m = HoltWinters(co2)
11 class(m)
12 str(m) #illisible !
13 names(m) #un peu mieux
14 m #aussi
15 ?HoltWinters
16 plot(m)
17
18 p=predict(m, 50, prediction.interval=TRUE)
19 p #prediction, upper and lower bounds interval
20 plot(p) #prediction, upper and lower bounds interval
21 plot(m, p)
```