

Time Series Forecasting With R Matematikaipa Unand

Practical Time Series Forecasting
 Predict the Future with MLPs, CNNs and LSTMs in Python
 R and Data Mining
 How to Prepare Data and Develop Models to Predict the Future
 A Hands-On Guide
 Time Series Analysis and Forecasting by Example
 An Intuitive Step by Step Blueprint for Beginners
 Time Series Forecasting in Python
 A Hands-On Guide [3rd Edition]
 Applied Econometrics with R
 Forecasting models - an overview with the help of R software
 Time Series Prediction - Past, Present and Future
 Practical Time Series Forecasting
 How to Implement Time Series Analysis and Forecasting Using Python
 The ARIMA and VARIMA Time Series
 SAS for Forecasting Time Series, Third Edition
 Methods and Protocols
 A Practical Guide to Modeling and Forecasting
 The Analysis of Time Series: Theory and Practice
 With R and Financial Applications
 Automated Time Series Forecasting Made Easy with R
 Time-Series Forecasting
 Practical Time Series Forecasting with R
 22nd International Conference, BIS 2019, Seville, Spain, June 26-28, 2019, Proceedings, Part I
 Time Series: Theory and Methods
 A Hands-On Guide
 An Intuitive Step by Step Introduction for Data Science
 Time Series
 Forecasting Time Series Data with Facebook Prophet
 Business Information Systems
 Practical Time Series Forecasting with R
 Forecasting Time Series Data with Facebook Prophet
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 Forecasting: principles and practice
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 Time Series Analysis: Forecasting & Control, 3/E
 Examples and Case Studies

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Practical Time Series Forecasting Woodhead Publishing

This is a complete revision of a classic, seminal, and authoritative text that has been the model for most books on the topic written since 1970. It explores the building of stochastic (statistical) models for time series and their use in important areas of application -forecasting, model specification, estimation, and checking, transfer function modeling of dynamic relationships, modeling the effects of intervention events, and process control.

Predict the Future with MLPs, CNNs and LSTMs in Python CRC Press

R and Data Mining introduces researchers, post-graduate students, and analysts to data mining using R, a free software environment for statistical computing and graphics. The book provides practical methods for using R in applications from academia to industry to extract knowledge from vast amounts of data. Readers will find this book a valuable guide to the use of R in tasks such as classification and prediction, clustering, outlier detection, association rules, sequence analysis, text mining, social network analysis, sentiment analysis, and more. Data mining techniques are growing in popularity in a broad range of areas, from banking to insurance, retail, telecom, medicine, research, and government. This book focuses on the modeling phase of the data mining process, also addressing data exploration and model evaluation. With three in-depth case studies, a quick reference guide, bibliography, and links to a wealth of online resources, R and Data Mining is a valuable, practical guide to a powerful method of analysis. Presents an introduction into using R for data mining applications, covering most popular data mining techniques Provides code examples and data so that readers can easily learn the techniques Features case studies in real-world applications to help readers apply the techniques in their work

R and Data Mining Pearson Education India

Practical Time Series Forecasting: A Hands-On Guide, Third Edition provides an applied approach to time-series forecasting. Forecasting is an essential component of predictive analytics. The book introduces popular forecasting methods and approaches used in a variety of business applications. The book offers clear explanations, practical examples, and end-of-chapter exercises and cases. Readers will learn to use forecasting methods to develop effective forecasting solutions that extract business value from time-series data. Featuring improved organization and new material, the Second Edition also includes: - Popular forecasting methods including smoothing algorithms, regression models, and neural networks - A practical approach to evaluating the performance of forecasting solutions - A business-analytics exposition focused on linking time-series forecasting to business goals - Guided cases for integrating the acquired knowledge using real data - End-of-chapter problems to facilitate active learning - A companion site with data sets, learning resources, and instructor materials (solutions to exercises, case studies) - Globally-available textbook, available in both softcover and Kindle formats Practical Time Series Forecasting: A Hands-On Guide, Third Edition is the perfect textbook for upper-undergraduate, graduate and MBA-level courses as well as professional programs in data science and business analytics. The book is also designed for practitioners in the fields of operations research, supply chain management, marketing, economics, finance and management. For more information, visit forecastingbook.com

How to Prepare Data and Develop Models to Predict the Future AuLac Technologies Inc.

Written for those who need an introduction, Applied Time Series Analysis reviews applications of the popular econometric analysis technique across disciplines. Carefully balancing accessibility with rigor, it spans economics, finance, economic history, climatology, meteorology, and public health. Terence Mills provides a practical, step-by-step approach that emphasizes core theories and results without becoming bogged down by excessive technical details. Including univariate and multivariate techniques, Applied Time Series Analysis provides data sets and program files that support a broad

range of multidisciplinary applications, distinguishing this book from others. Focuses on practical application of time series analysis, using step-by-step techniques and without excessive technical detail Supported by copious disciplinary examples, helping readers quickly adapt time series analysis to their area of study Covers both univariate and multivariate techniques in one volume Provides expert tips on, and helps mitigate common pitfalls of, powerful statistical software including EViews and R Written in jargon-free and clear English from a master educator with 30 years+ experience explaining time series to novices Accompanied by a microsite with disciplinary data sets and files explaining how to build the calculations used in examples

A Hands-On Guide Springer

This book full-color textbook assumes a basic understanding of statistics and mathematical or statistical modeling. Although a little programming experience would be nice, but it is not required. We use current real-world data, like COVID-19, to motivate times series analysis have three thread problems that appear in nearly every chapter: "Got Milk?", "Got a Job?" and "Where's the Beef?" Chapter 1: Loading data in the R-Studio and Jupyter Notebook environments. Chapter 2: Components of a times series and decomposition Chapter 3: Moving averages (MAs) and COVID-19 Chapter 4: Simple exponential smoothing (SES), Holt's and Holt-Winter's double and triple exponential smoothing Chapter 5: Python programming in Jupyter Notebook for the concepts covered in Chapters 2, 3 and 4 Chapter 6: Stationarity and differencing, including unit root tests. Chapter 7: ARIMA and SARMIA (seasonal) modeling and forecast development Chapter 8: ARIMA modeling using Python Chapter 9: Structural models and analysis using unobserved component models (UCMs) Chapter 10: Advanced time series analysis, including time-series interventions, exogenous regressors, and vector autoregressive (VAR) processes.

Time Series Analysis and Forecasting by Example John Wiley & Sons

Renewable Energy Forecasting: From Models to Applications provides an overview of the state-of-the-art of renewable energy forecasting technology and its applications. After an introduction to the principles of meteorology and renewable energy generation, groups of chapters address forecasting models, very short-term forecasting, forecasting of extremes, and longer term forecasting. The final part of the book focuses on important applications of forecasting for power system management and in energy markets. Due to shrinking fossil fuel reserves and concerns about climate change, renewable energy holds an increasing share of the energy mix. Solar, wind, wave, and hydro energy are dependent on highly variable weather conditions, so their increased penetration will lead to strong fluctuations in the power injected into the electricity grid, which needs to be managed. Reliable, high quality forecasts of renewable power generation are therefore essential for the smooth integration of large amounts of solar, wind, wave, and hydropower into the grid as well as for the profitability and effectiveness of such renewable energy projects. Offers comprehensive coverage of wind, solar, wave, and hydropower forecasting in one convenient volume Addresses a topic that is growing in importance, given the increasing penetration of renewable energy in many countries Reviews state-of-the-science techniques for renewable energy forecasting Contains chapters on operational applications

An Intuitive Step by Step Blueprint for Beginners Packt Publishing

This new edition of this classic title, now in its seventh edition, presents a balanced and comprehensive introduction to the theory, implementation, and practice of time series analysis. The book covers a wide range of topics, including ARIMA models, forecasting methods, spectral analysis, linear systems, state-space models, the Kalman filters, nonlinear models, volatility models, and multivariate models. It also presents many examples and implementations of time series models and methods to reflect advances in the field. Highlights of the seventh edition: A new chapter on univariate volatility models A revised chapter on linear time series models A new section on multivariate volatility models A new section on regime switching models Many new worked examples, with R code integrated into the text The book can be used as a textbook for an

undergraduate or a graduate level time series course in statistics. The book does not assume many prerequisites in probability and statistics, so it is also intended for students and data analysts in engineering, economics, and finance.

[Time Series Forecasting in Python](#) Manning

The goals of this text are to develop the skills and an appreciation for the richness and versatility of modern time series analysis as a tool for analyzing dependent data. A useful feature of the presentation is the inclusion of nontrivial data sets illustrating the richness of potential applications to problems in the biological, physical, and social sciences as well as medicine. The text presents a balanced and comprehensive treatment of both time and frequency domain methods with an emphasis on data analysis. Numerous examples using data illustrate solutions to problems such as discovering natural and anthropogenic climate change, evaluating pain perception experiments using functional magnetic resonance imaging, and the analysis of economic and financial problems. The text can be used for a one semester/quarter introductory time series course where the prerequisites are an understanding of linear regression, basic calculus-based probability skills, and math skills at the high school level. All of the numerical examples use the R statistical package without assuming that the reader has previously used the software. Robert H. Shumway is Professor Emeritus of Statistics, University of California, Davis. He is a Fellow of the American Statistical Association and has won the American Statistical Association Award for Outstanding Statistical Application. He is the author of numerous texts and served on editorial boards such as the Journal of Forecasting and the Journal of the American Statistical Association. David S. Stoffer is Professor of Statistics, University of Pittsburgh. He is a Fellow of the American Statistical Association and has won the American Statistical Association Award for Outstanding Statistical Application. He is currently on the editorial boards of the Journal of Forecasting, the Annals of Statistical Mathematics, and the Journal of Time Series Analysis. He served as a Program Director in the Division of Mathematical Sciences at the National Science Foundation and as an Associate Editor for the Journal of the American Statistical Association and the Journal of Business & Economic Statistics.

[A Hands-On Guide \[3rd Edition\]](#) SAS Institute

An intuition-based approach enables you to master time series analysis with ease Time Series Analysis and Forecasting by Example provides the fundamental techniques in time series analysis using various examples. By introducing necessary theory through examples that showcase the discussed topics, the authors successfully help readers develop an intuitive understanding of seemingly complicated time series models and their implications. The book presents methodologies for time series analysis in a simplified, example-based approach. Using graphics, the authors discuss each presented example in detail and explain the relevant theory while also focusing on the interpretation of results in data analysis. Following a discussion of why autocorrelation is often observed when data is collected in time, subsequent chapters explore related topics, including: Graphical tools in time series analysis Procedures for developing stationary, non-stationary, and seasonal models How to choose the best time series model Constant term and cancellation of terms in ARIMA models Forecasting using transfer function-noise models The final chapter is dedicated to key topics such as spurious relationships, autocorrelation in regression, and multiple time series. Throughout the book, real-world examples illustrate step-by-step procedures and instructions using statistical software packages such as SAS®, JMP, Minitab, SCA, and R. A related Web site features PowerPoint slides to accompany each chapter as well as the book's data sets. With its extensive use of graphics and examples to explain key concepts, Time Series Analysis and Forecasting by Example is an excellent book for courses on time series analysis at the upper-undergraduate and graduate levels. It also serves as a valuable resource for practitioners and researchers who carry out data and time series analysis in the fields of engineering, business, and economics.

[Applied Econometrics with R](#) Springer Science & Business Media

Some of the key mathematical results are stated without proof in order to make the underlying theory accessible to a wider audience. The book assumes a knowledge only of basic calculus, matrix algebra, and elementary statistics. The emphasis is on methods and the analysis of data sets. The logic and tools of model-building for stationary and non-stationary time series are developed in detail and numerous exercises, many of which make use of the included computer package, provide the reader with ample opportunity to develop skills in this area. The core of the book covers stationary processes, ARMA and ARIMA processes, multivariate time series and state-space models, with an optional chapter on spectral analysis. Additional topics include harmonic regression, the Burg and Hannan-Rissanen algorithms, unit roots, regression with ARMA errors, structural models, the EM algorithm, generalized state-space models with applications to time series of count data, exponential smoothing, the Holt-Winters and ARAR forecasting algorithms, transfer function models and intervention analysis. Brief introductions are also given to cointegration and to non-linear, continuous-time and long-memory models. The time series package included in the back of the book is a slightly modified version of the package ITSM, published separately as ITSM for Windows, by Springer-Verlag, 1994. It does not handle such large data sets as ITSM for Windows, but like the latter, runs on IBM-PC compatible computers under either DOS or Windows (version 3.1 or later). The programs are all menu-driven so that the reader can immediately apply the techniques in the book to time series data, with a minimal investment of time in the computational and algorithmic aspects of the analysis.

[Forecasting models - an overview with the help of R software](#) Academic Press

The two-volume set LNBP 353 and 354 constitutes the proceedings of the 22nd International Conference on Business Information Systems, BIS 2019, held in Seville, Spain, in June 2019. The theme of the BIS 2019 was "Data Science for Business Information Systems", inspiring researchers to share theoretical and practical knowledge of the different aspects related to Data Science in enterprises. The 67 papers presented in these proceedings were carefully reviewed and selected from 223 submissions. The contributions were organized in topical sections as follows: Part I: Big Data and Data Science; Artificial Intelligence; ICT Project Management; and Smart Infrastructure. Part II: Social Media and Web-based Systems; and Applications, Evaluations and Experiences.

[Time Series Prediction - Past, Present and Future](#) CRC Press

Forecasting: principles and practiceOTexts

[Practical Time Series Forecasting](#) Machine Learning Mastery

Build predictive models from time-based patterns in your data. Master statistical models including new deep learning approaches for time series forecasting. Time Series Forecasting in Python teaches you to build powerful predictive models from time-based data. Every model you create is relevant, useful, and easy to implement with Python. You'll explore interesting real-world datasets like Google's daily stock price and economic data for the USA, quickly progressing from the basics to developing large-scale models that use deep learning tools like TensorFlow. Time Series Forecasting in Python teaches you to apply time series forecasting and get immediate, meaningful predictions. You'll learn both traditional statistical and new deep learning models for time series forecasting, all fully illustrated with Python source code. Test your skills with hands-on projects for forecasting air travel, volume of drug prescriptions, and the earnings of Johnson & Johnson. By the time you're done, you'll be ready to build accurate and insightful forecasting models with tools from the Python ecosystem. Purchase of the print book includes a free eBook in PDF, Kindle, and ePub formats from Manning Publications.

[How to Implement Time Series Analysis and Forecasting Using Python](#) international Journal of Statistics and Medical Informatics

An accessible guide to the multivariate time series tools used in numerous real-world applications Multivariate Time Series Analysis: With R and Financial Applications is the much anticipated sequel coming from one of the most influential and prominent experts on the topic of timeseries. Through a fundamental balance of theory and methodology, the book supplies readers with a comprehensible approach to financial econometric models and their applications to real-world empirical research. Differing from the traditional approach to multivariate timeseries, the book focuses on reader comprehension by emphasizing structural specification, which results in simplified parsimonious VAR MA modeling. Multivariate Time Series Analysis: With R and Financial Applications utilizes the freely available R software package to explore complex data and illustrate related computation and analyses. Featuring the techniques and methodology of multivariate linear time series, stationary VAR models, VAR MA time series and models, unit root process, factor models, and factor-augmented VAR models, the book includes: • Over 300 examples and exercises to reinforce the presented content • User-friendly R subroutines and research presented throughout to demonstrate modern applications • Numerous datasets and subroutines to provide readers with a deeper understanding of the material Multivariate Time Series Analysis is an ideal textbook for graduate-level courses on time series and quantitative finance and upper-undergraduate level statistics courses in time series. The book is also an indispensable reference for researchers and practitioners in business, finance, and econometrics.

[The ARIMA and VARIMA Time Series](#) CRC Press

From the author of the bestselling "Analysis of Time Series," Time-Series Forecasting offers a comprehensive, up-to-date review of forecasting methods. It provides a summary of time-series modelling procedures, followed by a brief catalogue of many different time-series forecasting methods, ranging from ad-hoc methods through ARIMA and state-space modelling to multivariate methods and including recent arrivals, such as GARCH models, neural networks, and cointegrated models. The author compares the more important methods in terms of their theoretical inter-relationships and their practical merits. He also considers two other general forecasting topics that have been somewhat neglected in the literature: the computation of prediction intervals and the effect of model uncertainty on forecast accuracy. Although the search for a "best" method continues, it is now well established that no single method will outperform all other methods in all situations—the context is crucial. Time-Series Forecasting provides an outstanding reference source for the more generally applicable methods particularly useful to researchers and practitioners in forecasting in the areas of economics, government, industry, and commerce.

[SAS for Forecasting Time Series, Third Edition](#) Packt Publishing Ltd

Praise for the First Edition "...[t]he book is great for readers who need to apply the methods and models presented but have little background in mathematics and statistics." -MAA Reviews Thoroughly updated throughout, Introduction to Time Series Analysis and Forecasting, Second Edition presents the underlying theories of time series analysis that are needed to analyze time-oriented data and construct real-world short- to medium-term statistical forecasts. Authored by highly-experienced academics and professionals in engineering statistics, the Second Edition features discussions on both popular and modern time series methodologies as well as an introduction to Bayesian methods in forecasting. Introduction to Time Series Analysis and Forecasting, Second Edition also includes: Over 300 exercises from diverse disciplines including health care, environmental studies, engineering, and finance More than 50 programming algorithms using JMP®, SAS®, and R that illustrate the theory and practicality of forecasting techniques in the context of time-oriented data New material on frequency domain and spatial temporal data analysis Expanded coverage of the variogram and spectrum with applications as well as transfer and intervention model functions A supplementary website featuring PowerPoint® slides, data sets, and select solutions to the problems Introduction to Time Series Analysis and Forecasting, Second Edition is an ideal textbook upper-undergraduate and graduate-levels courses in forecasting and time series. The book is also an excellent reference for practitioners and researchers who need to model and analyze time series data to generate forecasts.

[Methods and Protocols](#) Packt Publishing Ltd

Learn how to apply the principles of machine learning to time series modeling with this indispensable resource Machine Learning for Time Series Forecasting with Python is an incisive and straightforward examination of one of the most crucial elements of decision-making in finance, marketing, education, and healthcare: time series modeling. Despite the centrality of time series forecasting, few business analysts are familiar with the power or utility of applying machine learning to time series modeling. Author Francesca Lazzeri, a distinguished machine learning scientist and economist, corrects that deficiency by providing readers with comprehensive and approachable explanation and treatment of the application of machine learning to time series forecasting. Written for readers who have little to no experience in time series forecasting or machine learning, the book comprehensively covers all the topics necessary to: Understand time series forecasting concepts, such as stationarity, horizon, trend, and seasonality Prepare time series data for modeling Evaluate time series forecasting models' performance and accuracy Understand when to use neural networks instead of traditional time series models in time series forecasting Machine Learning for Time Series Forecasting with Python is full real-world examples, resources and concrete strategies to help readers explore and transform data and develop usable, practical time series forecasts. Perfect for entry-level data scientists, business analysts, developers, and researchers, this book is an invaluable and indispensable guide to the fundamental and advanced concepts of machine learning applied to time series modeling.

[A Practical Guide to Modeling and Forecasting](#) Machine Learning Mastery

Create and improve high-quality automated forecasts for time series data that have strong seasonal effects, holidays, and additional regressors using PythonKey FeaturesLearn how to use the open-source forecasting tool Facebook Prophet to improve your forecastsBuild a forecast and run diagnostics to understand forecast qualityFine-tune models to achieve high performance, and report that performance with concrete statisticsBook DescriptionProphet enables Python and R developers to build scalable time series forecasts. This book will help you to implement Prophet's cutting-edge forecasting techniques to model future data with higher accuracy and with very few lines of code. You will begin by exploring the evolution of time series forecasting, from the basic early models to the advanced models of the present day. The book will demonstrate how to install and set up Prophet on your machine and build your first model with only a few lines of code. You'll then cover advanced features such as visualizing your forecasts, adding holidays, seasonality, and trend changepoints, handling outliers, and more, along with understanding why and how to modify each of the default parameters. Later chapters will show you how to optimize more complicated models with hyperparameter tuning and by adding additional regressors to the model. Finally, you'll learn how to run diagnostics to evaluate the performance of your models and see some useful features when running Prophet in production environments. By the end of this Prophet book, you will be able to take a raw time series dataset and build advanced and accurate forecast models with concise, understandable, and repeatable code.What you will learnGain an understanding of time series forecasting, including its history, development, and usesUnderstand how to install Prophet and its

dependencies Build practical forecasting models from real datasets using Python Understand the Fourier series and learn how it models seasonality Decide when to use
The Analysis of Time Series: Theory and Practice CRC Press
 Finally, A Blueprint for Automated Time Series Forecasting with R! Automated Time Series Forecasting Made Easy with R offers a practical tutorial that uses hands-on examples to step through real-world applications using clear and practical case studies. Through this process it takes you on a gentle, fun and unhurried journey to creating your own models to forecast time series data. Whether you are new to time series forecasting or a veteran, this book offers a powerful set of tools for quickly and easily gaining insight from your data using R. NO EXPERIENCE REQUIRED: Through a simple to follow step by step process you will learn how to build time series forecasting models using R. Once you have mastered the process, it will be easy for you to translate your knowledge into your own powerful applications. YOUR PERSONAL BLUE PRINT: Through a simple to follow intuitive step by step process, you will learn how to use the most popular time series forecasting models using R. Once you have mastered the process, it will be easy for you to translate your knowledge to assess your own data. THIS BOOK IS FOR YOU IF YOU WANT: Focus on explanations rather than mathematical derivation Practical illustrations that use real data. Illustrations to deepen your understanding. Worked examples in R you can easily follow and immediately implement. Ideas you can actually use and try on your own data. TAKE THE SHORTCUT: This guide was written for people who want to get up to speed as quickly as possible. YOU'LL LEARN HOW TO: Unleash the power the Prophet forecasting algorithm. Master the award winning Theta method. Use the component form exponential smoothing framework. Design successful applications using classical ARIMA modeling. Adapt the flexible BATS and TBATS framework for optimum success. Deploy the multiple aggregation prediction algorithm. Explore the potential of simple moving averages. For each time series forecasting technique, every step in the process is detailed, from preparing the data for analysis to evaluating the results. These steps will build the knowledge you need to apply them to

your own data science tasks. Using plain language, this book offers a simple, intuitive, practical, non-mathematical, easy to follow guide to the most successful ideas, outstanding techniques and usable solutions available using R. Everything you need to get started is contained within this book. Automated Time Series Forecasting Made Easy with R is your very own hands on practical, tactical, easy to follow guide to mastery. Buy this book today and accelerate your progress!

With R and Financial Applications Humana

To use statistical methods and SAS applications to forecast the future values of data taken over time, you need only follow this thoroughly updated classic on the subject. With this third edition of SAS for Forecasting Time Series, intermediate-to-advanced SAS users—such as statisticians, economists, and data scientists—can now match the most sophisticated forecasting methods to the most current SAS applications. Starting with fundamentals, this new edition presents methods for modeling both univariate and multivariate data taken over time. From the well-known ARIMA models to unobserved components, methods that span the range from simple to complex are discussed and illustrated. Many of the newer methods are variations on the basic ARIMA structures. Completely updated, this new edition includes fresh, interesting business situations and data sets, and new sections on these up-to-date statistical methods: ARIMA models Vector autoregressive models Exponential smoothing models Unobserved component and state-space models Seasonal adjustment Spectral analysis Focusing on application, this guide teaches a wide range of forecasting techniques by example. The examples provide the statistical underpinnings necessary to put the methods into practice. The following up-to-date SAS applications are covered in this edition: The ARIMA procedure The AUTOREG procedure The VARMAX procedure The ESM procedure The UCM and SSM procedures The X13 procedure The SPECTRA procedure SAS Forecast Studio Each SAS application is presented with explanation of its strengths, weaknesses, and best uses. Even users of automated forecasting systems will benefit from this knowledge of what is done and why. Moreover, the accompanying examples can serve as templates that you easily adjust to fit your specific forecasting needs. This book is part of the SAS Press program.

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