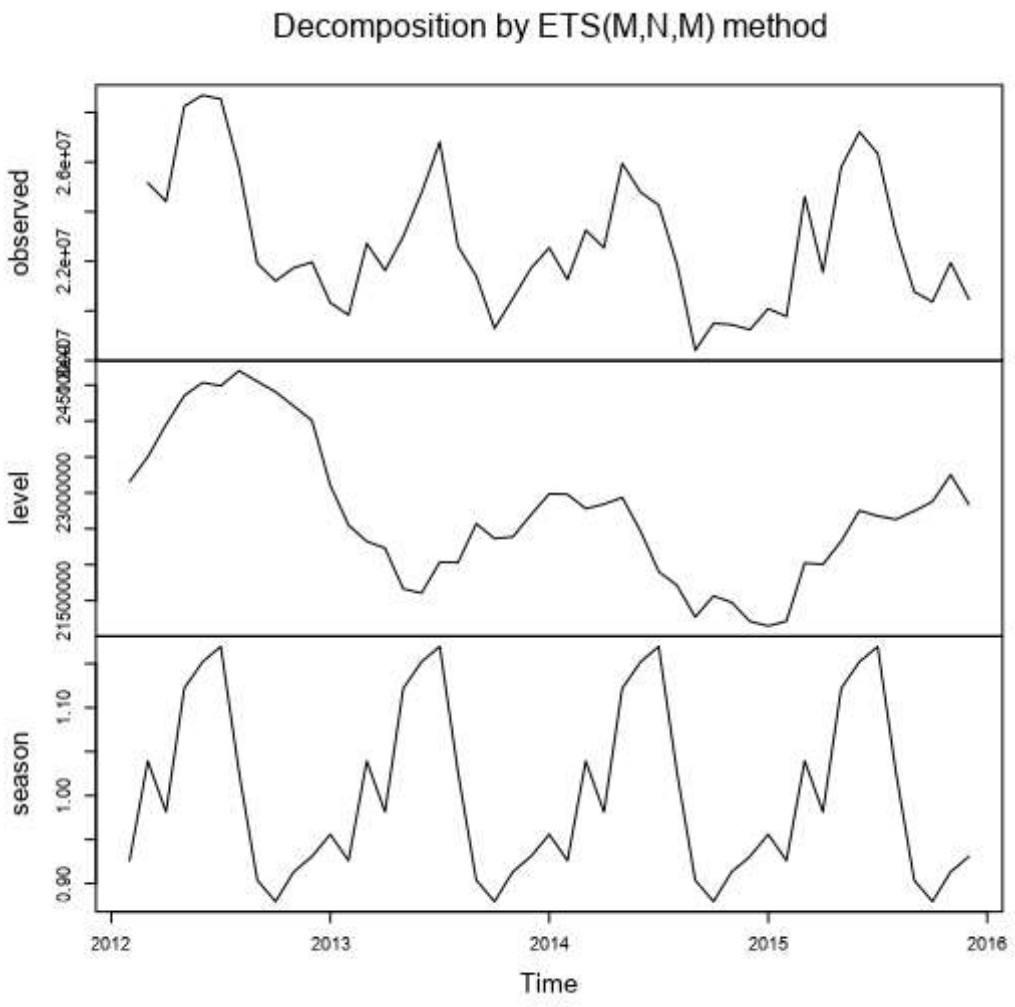
Record Report

1

Plots of Time Series Exponential Smoothing Model ETS1

In statistics, a time series is a sequence of data points measured at successive points in time spaced at uniform intervals. Examples of time series are the daily closing value of a stock market index or the annual flow volume of a river. Time series analysis comprises methods for analyzing time series data in order to extract meaningful statistics and other characteristics of the data.

2



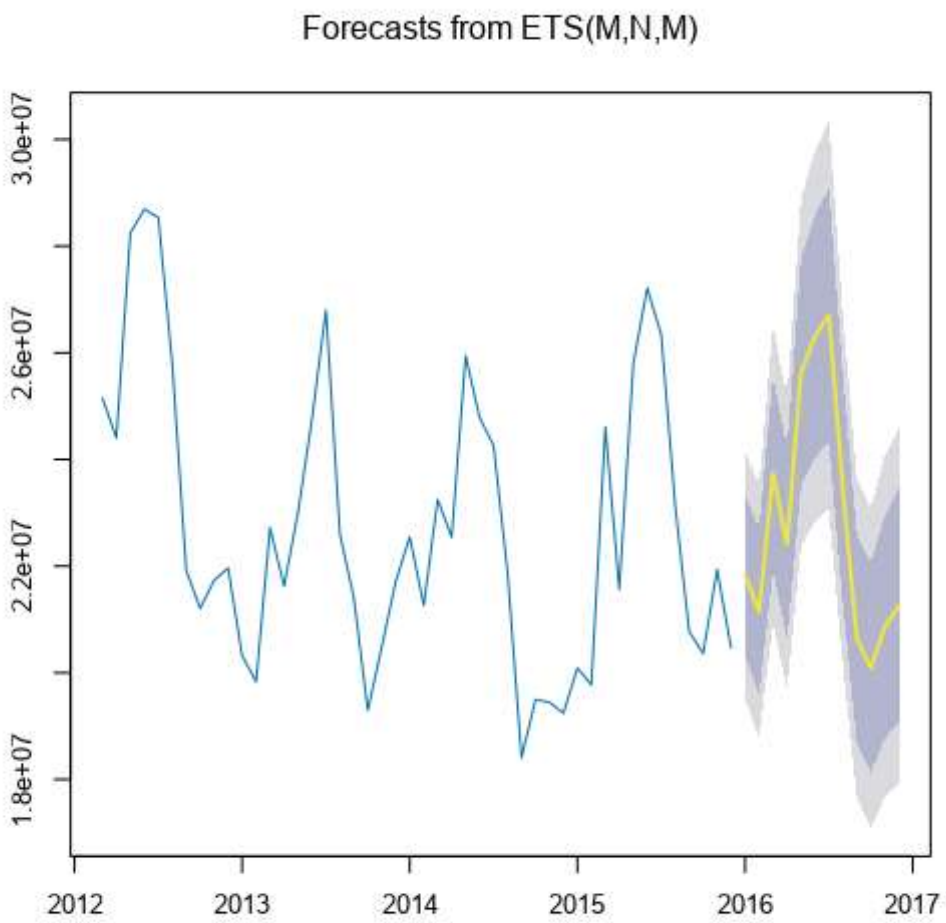
Decomposition Plot separates time series data into several components. Decomposition method is often used to yield information about time series components i.e. trend, cycle, seasonal, etc.

- Observed: This is the actual data.
- Level: This is the overall baseline without seasonal trends.
- Slope: This is the rate of change associated with the Level.
- Season: This shows the seasonal trend of the data.

Not all of the above components will occur each time.

Record Report

3



The Forecast Plot shows the historic data in black and the expected value in blue. The orange in the plot shows the 90% confidence interval, and the yellow shows the 95% confidence interval.

4

Summary of Time Series Exponential Smoothing Model ETS1

5

Method:
ETS(M,N,M)

6

In-sample error measures:

ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
-14783.6612202	1044018.8940828	809742.8924252	-0.2664397	3.5527937	0.4555978	0.3283229

7

Information criteria:

AIC	AICc	BIC
1479.4048	1495.4048	1506.8344

8

Smoothing parameters:

Parameter	Value
alpha	0.327727
gamma	0.001656

Initial states:

State	Value
I	23159664.744847
s0	0.926093
s1	0.956024
s2	0.930877
s3	0.91335
s4	0.879554
s5	0.903808
s6	1.02648
s7	1.169472
s8	1.151996
s9	1.121918
s10	0.981225