MONASH University

MONASH BUSINESS SCHOOL

Forecasting: principles and practice

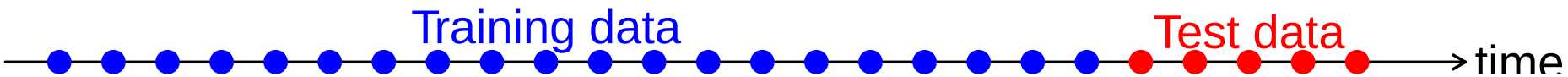
Rob J Hyndman

3.1 Time series cross-validation

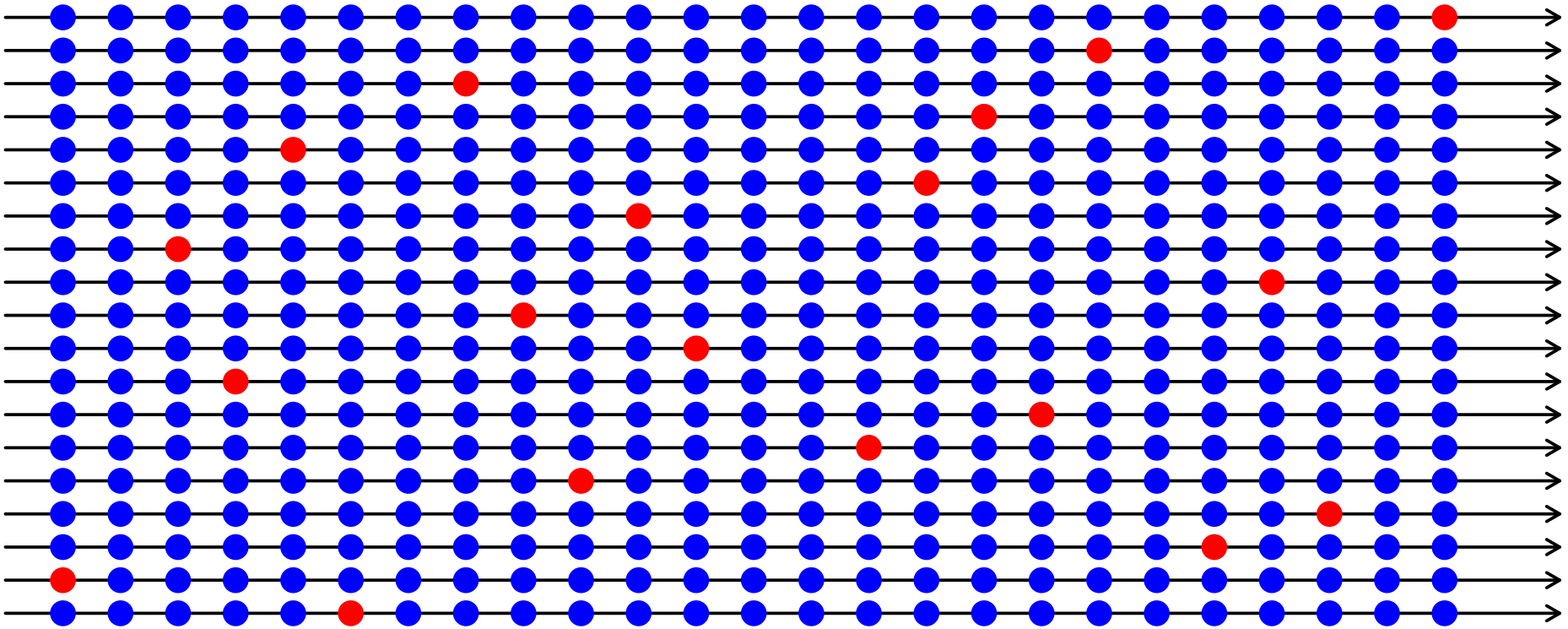
#Time series cross-validation

##Cross-validation

Traditional evaluation



Leave-one-out cross-validation



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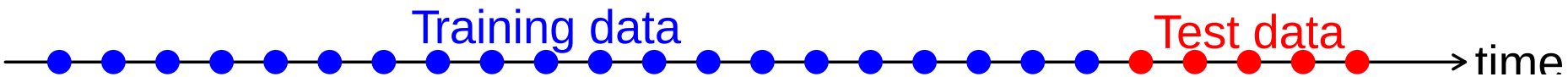

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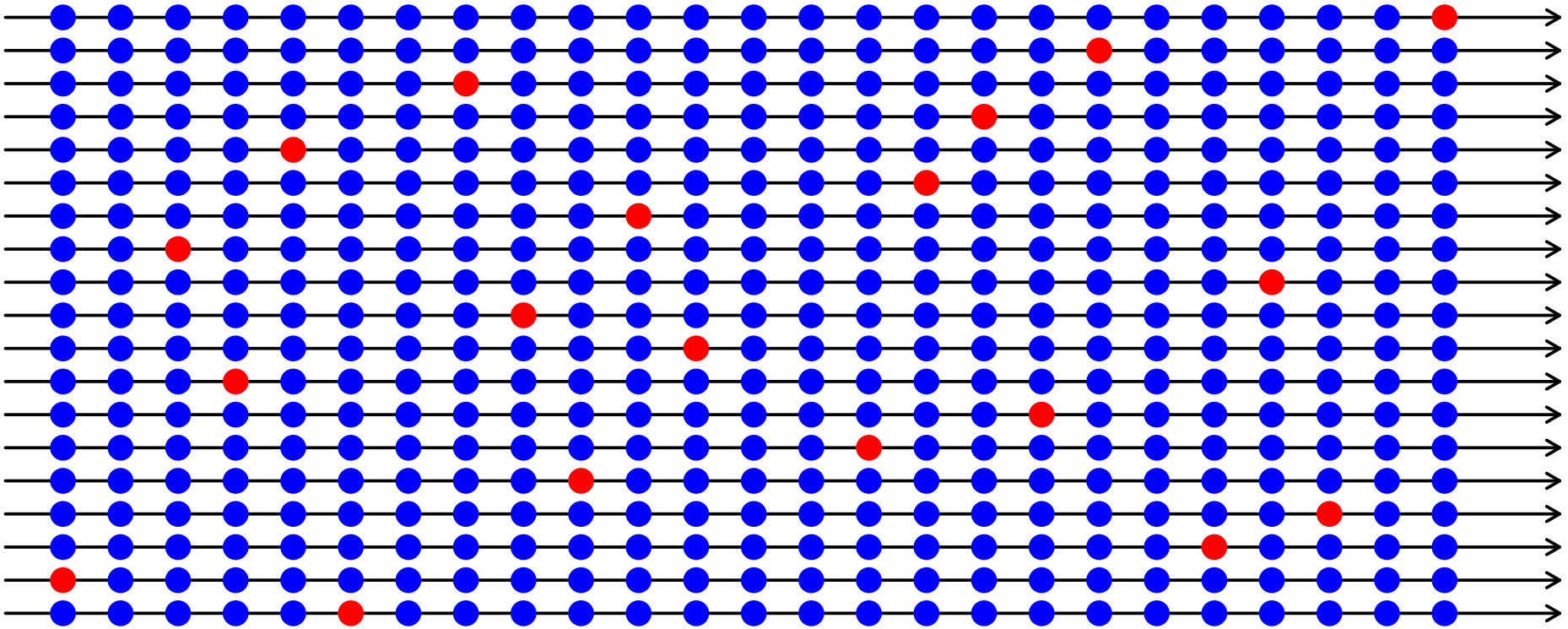

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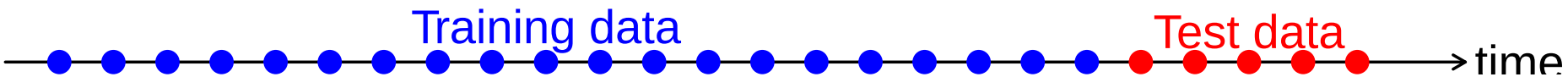
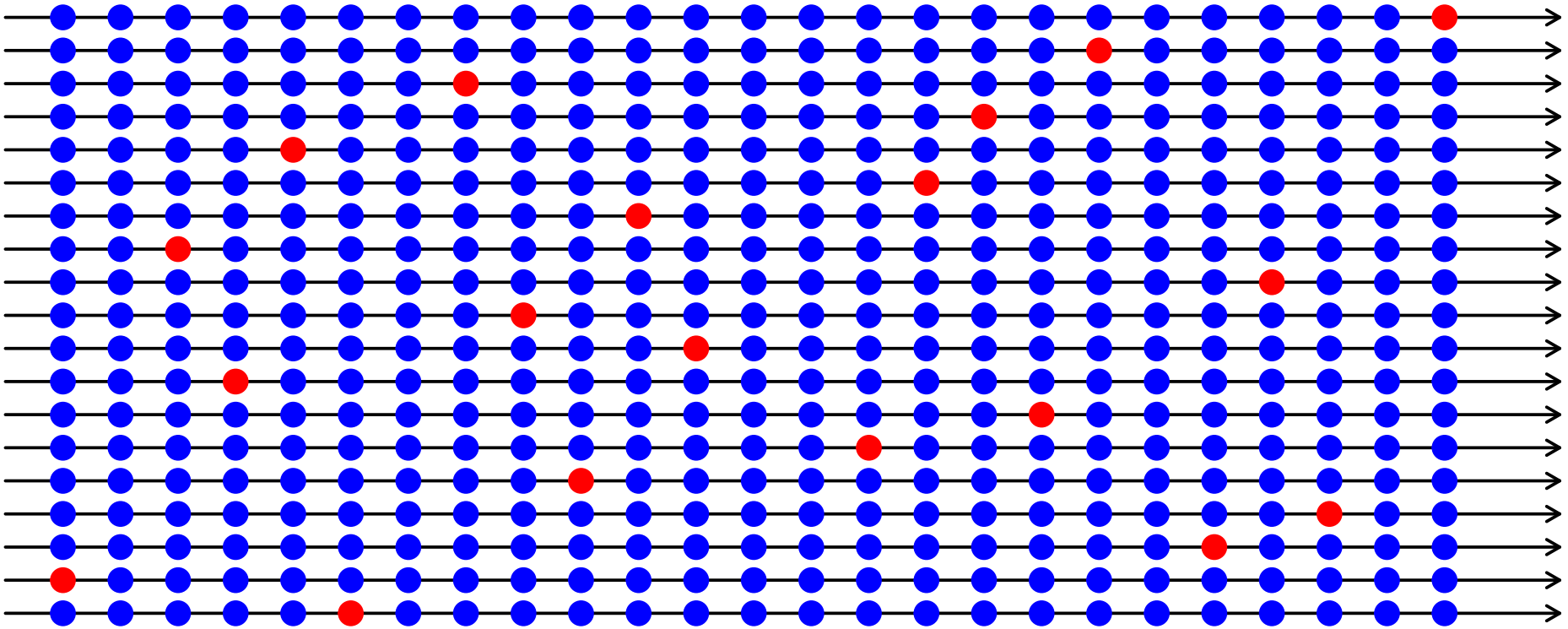
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