ASSIGNMENT 5

Double Exponential Smoothing

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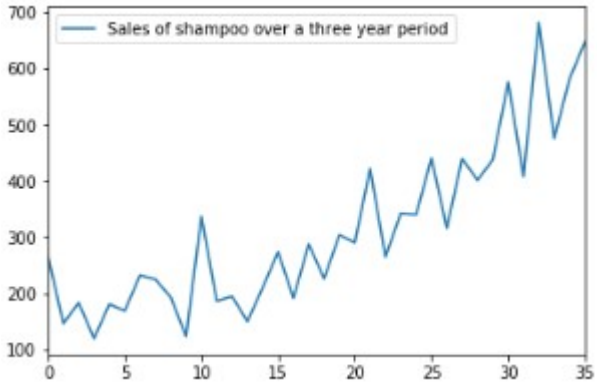
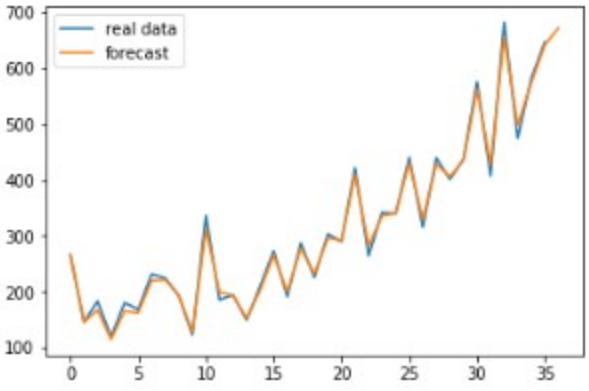
Problem Statement:

Apply double exponential smoothing on a dataset to forecast the values.Plot the graph of forecasted vs actual values to check accuracy.




```
Best MSE = 125.81620704283071
Optimal alpha = 0.9
Optimal gamma = 0.2
```

```
P_t = 641.6334222987338
b_t = 30.033728841040205
```


real data
forecast
700
600
500
400
300
200
100
0
5
10
15
20
25
30
35