

NUS Business School Honors Dissertation

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Many real industry problems involves spatio-temporal demand prediction, which requires predicting demand at a certain time across different locations. Most of the demand data are not continuous variables but instead count variables, like number of orders and number of transactions. Previous research have mainly explored neural network methods for spatio-temporal problems. In this paper, we focus on how we can apply classical time series model, using Vector Autoregressive models to exploit spatial correlations as well as introduce a 3-step approach to improve forecast accuracy.

Key words: Spatio-Temporal demand prediction, Time Series

- 1. Introduction**
- 2. Literature Review**
? study...It has been found...(?)
- 3. Model**
- 4. Analysis**
- 5. Computational Results**
- 6. Conclusion**

In this paper...