

STAT 485/685 Lecture 20 Fall 2017
23 November 2017

- I discussed a problem in the assignment and delayed the due date till next Wednesday.
- I showed how `lm` can be used to get a design matrix.
- I derived ℓ step ahead forecasts for Random Walk, Random Walk with drift, AR(1), MA(1) and processes with trends.
- I started to discuss the prediction intervals.
- We will finish Chapter 9 on Monday or early on Wednesday and then do Chapter 8.
- Monday 4 Dec is review.
- The last assignment has been posted; it is due 4 December.
- Handwritten slides.