# method and results

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## Method

Form the prespecified imformation about suggested Baysian model:

$$Y_i(t+6) = \mu_i(t) + \rho Y_i(t) + \epsilon_i(t)$$

$$\mu_i(t) = \beta_0 + x_{i,1}(t)\beta_1 + x_{i,2}\beta_2 + x_{i,3}\beta_3 + \sum_{k=1}^{3} \beta_{3+k}\Delta_{i,k}(t-6)$$

$$\Delta_{i,k}(t-6) = Y_{i,k}(t) - Y_{i,k}(t-6), k = 1, 2, 3$$

For $\pi(\boldsymbol{\beta}) \sim MVN(\mathbf{0},\ diag(1, 7))$, $\pi(\rho)$ follows a trucated normal $N_{[0,1]}(0.5, 1/5)$ $\pi(\sigma^{-1})$ follows a inverse-gamma $(0.001, 0.001)$

Among those information

## Results

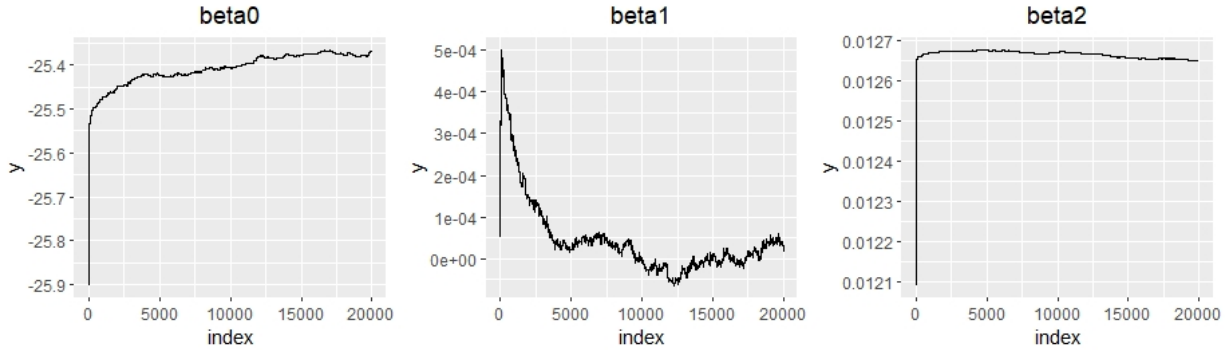


Table 3. MSE of train data