$Predict_413_Sec55_Homework_2$

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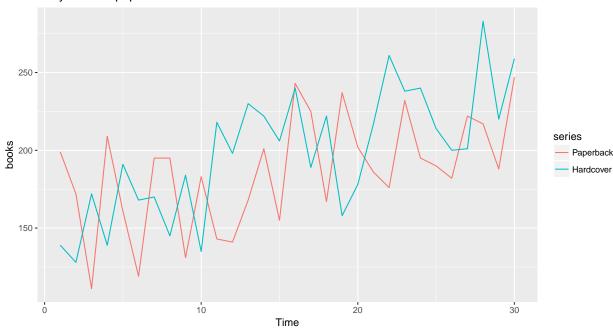
Chapter 7

Question 1

Ch7.Q1.a)

The figure below shows the plot of the daily sales of paperback and hardcover books at the same store. The data in the figure below do not display any seasonality for paperback and hardcover books. However, there could some trend here. We will know more once we plug this data into various models.

Daily sales of paperback and hardcover books at the same store



Ch7.Q1.b)

The Table 1 below shows the various matrics from each SES models with different alpha. It appears that as alpha increases, the error increases as well. Hence, alpha = 0.2 works best.

The Table 2 shows the SSE for each models using different alpha.

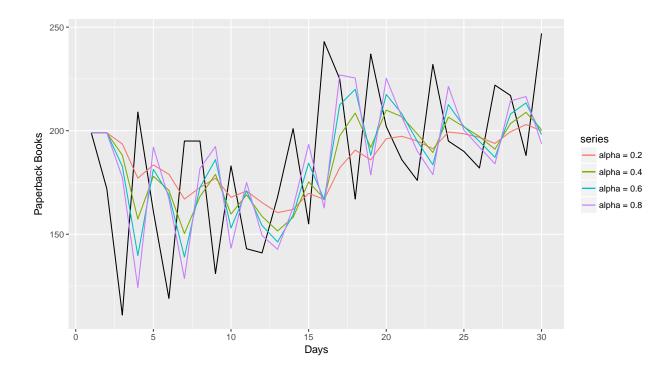
The figure below shows the four different sets of forecasts.

Table 1: Metrics from each model

	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
alpha = 0.2	1.731375	34.79911	28.51298	-2.805469	16.51268	0.7190230	-0.1128428
alpha = 0.4	1.676073	35.93438	30.83034	-2.645121	17.64277	0.7774607	-0.2758328
alpha = 0.6	1.581515	38.61891	33.06412	-2.719647	18.81258	0.8337908	-0.3685653
alpha = 0.8	1.555801	42.21222	35.32225	-2.795040	19.96585	0.8907351	-0.4311305

Table 2: SSE values of each model

	alpha = 0.2	alpha = 0.4	alpha = 0.6	alpha = 0.8
SSE	36329.34	38738.4	44742.62	53456.14



Ch7.Q1.c)

The summary statistic below is from SES model selected the optimal value of alpha. As we mentioned earlier that lower value of alpha gives us the best model, it is quite evident with the result that alpha = 0.1685 gave us the lowest RMSE and SSE.

```
##
## Forecast method: Simple exponential smoothing
##
## Model Information:
##
  Simple exponential smoothing
##
## Call:
##
    ses(y = books[, 1], h = 4)
##
##
     Smoothing parameters:
##
       alpha = 0.1685
##
     Initial states:
##
       1 = 170.8257
##
##
##
     sigma:
             33.6377
##
##
        AIC
                AICc
                           BIC
## 318.9747 319.8978 323.1783
```

```
##
## Error measures:
                                                           MAPE
##
                       ME
                              RMSE
                                        MAE
                                                  MPE
                                                                     MASE
## Training set 7.176212 33.63769 27.8431 0.4737524 15.57782 0.7021303
##
                       ACF1
## Training set -0.2117579
##
## Forecasts:
##
      Point Forecast
                         Lo 80
                                  Hi 80
                                            Lo 95
                                                     Hi 95
            207.1098 164.0013 250.2182 141.1811 273.0384
## 31
  32
            207.1098 163.3934 250.8261 140.2513 273.9682
            207.1098 162.7937 251.4258 139.3342 274.8853
## 33
            207.1098 162.2021 252.0174 138.4294 275.7901
## 34
                                   Table 3: SSE - SES Select
                                              alpha = 0.1685
                                  SSE Value
                                                    33944.82
```

Ch7.Q1.d)

The summary statistic below shows that with the initial = "optimal" option, we get the same alpha and initial states. There's no difference from SES selecting an optimal value without the option and after setting the optimal option.

```
##
## Forecast method: Simple exponential smoothing
## Model Information:
## Simple exponential smoothing
##
## Call:
##
    ses(y = books[, 1], h = 4, initial = "optimal")
##
##
     Smoothing parameters:
##
       alpha = 0.1685
##
##
     Initial states:
##
       1 = 170.8257
##
##
     sigma:
             33.6377
##
##
        AIC
                AICc
                           BIC
## 318.9747 319.8978 323.1783
##
## Error measures:
                       ME
                              RMSE
                                       MAE
                                                  MPE
                                                           MAPE
                                                                     MASE
##
  Training set 7.176212 33.63769 27.8431 0.4737524 15.57782 0.7021303
##
## Training set -0.2117579
## Forecasts:
##
      Point Forecast
                         Lo 80
                                  Hi 80
                                            Lo 95
                                                     Hi 95
```

```
## 31 207.1098 164.0013 250.2182 141.1811 273.0384
## 32 207.1098 163.3934 250.8261 140.2513 273.9682
## 33 207.1098 162.7937 251.4258 139.3342 274.8853
## 34 207.1098 162.2021 252.0174 138.4294 275.7901
```

Table 4: SSE - Optimal Select

	alpha = 0.1685
SSE Value	33944.82

Ch7.Q1.e)

We run SES model for Hardcover books. The Table 5 below shows the various matrics from each SES models with different alpha. When alpha = 0.4, the RMSE is the lowest. Hence, forecast works best.

The Table 6 shows the SSE for each models using different alpha. It is clear that alpha = 0.4 gives us the best forecast.

The figure below shows the four different sets of forecasts.

```
##
## Forecast method: Simple exponential smoothing
##
## Model Information:
## Simple exponential smoothing
##
## Call:
    ses(y = books[, 2], h = 4, initial = "simple", alpha = 0.4)
##
##
##
     Smoothing parameters:
##
       alpha = 0.4
##
##
     Initial states:
##
       1 = 139
##
##
     sigma: 32.0912
## Error measures:
##
                             RMSE
                                       MAE
                                                 MPE
                                                         MAPE
                                                                   MASE
                     ME
## Training set 8.62003 32.09116 26.19605 2.540241 13.01568 0.7815695
##
                       ACF1
## Training set -0.1952743
##
## Forecasts:
##
      Point Forecast
                        Lo 80
                                  Hi 80
                                            Lo 95
                                                     Hi 95
## 31
            242.4404 201.3139 283.5668 179.5428 305.3379
## 32
            242.4404 198.1458 286.7349 174.6977 310.1830
            242.4404 195.1896 289.6911 170.1766 314.7041
## 33
            242.4404 192.4078 292.4729 165.9222 318.9585
## 34
```

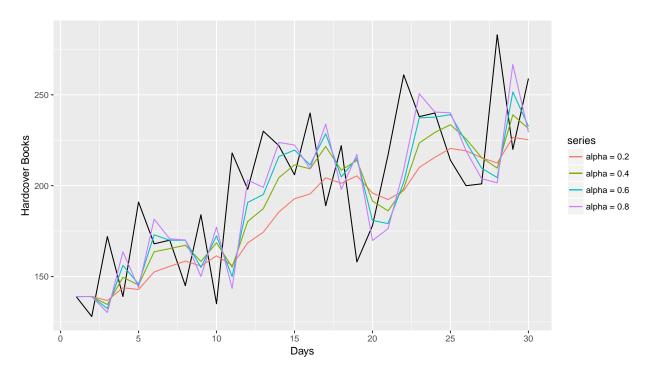
Table 5: Metrics from each model

	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
alpha = 0.2	15.502918	33.24062	27.71224	6.0168595	13.48065	0.8268056	-0.0826814
alpha = 0.4	8.620030	32.09116	26.19605	2.5402410	13.01568	0.7815695	-0.1952743

	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
alpha = 0.6	6.080697	33.19635	25.94767	1.2503379	13.01841	0.7741589	-0.3338129
alpha = 0.8	4.752856	35.42212	28.25713	0.5435556	14.27080	0.8430625	-0.4797522

Table 6: SSE values of each model

	alpha = 0.2	alpha = 0.4	alpha = 0.6	alpha = 0.8
SSE	33148.16	30895.27	33059.93	37641.79



The summary statistic below is from SES model selected the optimal value of alpha. The model selects the optimal value of alpha = 0.3283. Forecast values are lower than than the results in 2 for alpha = 0.4.

```
##
## Forecast method: Simple exponential smoothing
##
## Model Information:
##
   Simple exponential smoothing
##
##
   Call:
    ses(y = books[, 2], h = 4)
##
##
##
     Smoothing parameters:
       alpha = 0.3283
##
##
##
     Initial states:
##
       1 = 149.2836
##
##
     sigma: 31.931
##
```

```
##
        AIC
                 AICc
                           BIC
## 315.8506 316.7737 320.0542
##
## Error measures:
##
                       ME
                              RMSE
                                        MAE
                                                 MPE
                                                          MAPE
                                                                    MASE
## Training set 9.166918 31.93101 26.7731 2.636328 13.39479 0.7987858
##
## Training set -0.1417817
##
## Forecasts:
      Point Forecast
                         Lo 80
                                  Hi 80
                                            Lo 95
                                                      Hi 95
            239.5602 198.6390 280.4815 176.9766 302.1439
## 31
##
  32
            239.5602 196.4905 282.6299 173.6908 305.4297
## 33
            239.5602 194.4443 284.6762 170.5613 308.5591
## 34
            239.5602 192.4869 286.6336 167.5677 311.5527
                                    Table 7: SSE - SES Select
                                              alpha = 0.1685
                                   SSE Value
                                                    30587.69
```

The summary statistic below shows that with the initial = "optimal" option, we get the same alpha and initial states. There's no difference from SES selecting an optimal value without the option and after setting the optimal option.

```
##
## Forecast method: Simple exponential smoothing
##
## Model Information:
  Simple exponential smoothing
##
##
  Call:
##
    ses(y = books[, 2], h = 4, initial = "optimal")
##
##
     Smoothing parameters:
##
       alpha = 0.3283
##
     Initial states:
##
       1 = 149.2836
##
##
##
     sigma:
             31.931
##
                           {\tt BIC}
##
        AIC
                 AICc
   315.8506 316.7737 320.0542
##
##
##
  Error measures:
                       ME
                              RMSE
                                                  MPE
                                                          MAPE
  Training set 9.166918 31.93101 26.7731 2.636328 13.39479 0.7987858
##
## Training set -0.1417817
##
## Forecasts:
      Point Forecast
                         Lo 80
                                   Hi 80
                                            Lo 95
                                                      Hi 95
            239.5602 198.6390 280.4815 176.9766 302.1439
## 31
```

##	32	239.5602	196.4905	282.6299	173.6908	305.4297
##	33	239.5602	194.4443	284.6762	170.5613	308.5591
##	34	239.5602	192.4869	286.6336	167.5677	311.5527

Table 8: SSE - Optimal Select

	alpha = 0.1685
SSE Value	30587.69

Question 2

Ch7.Q2.a)

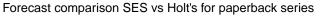
Table 9 shows the SSE value of paperback and hardback series obtained using Holt's linear method. These measures are much better than any of the SSE values obtained using SES. Earlier, we had doubts that data may have some trend behaviour. The result confirms that there's definitely trend behaviour present in the data. Hence, simple exponential smoothing may not be the best option for this kind of data.

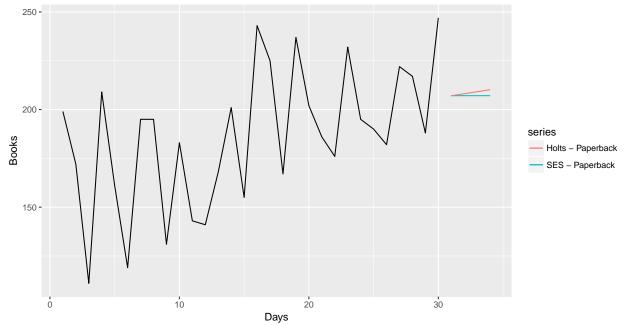
Table 9: SSE Values

	Holt's Linear - Paperback	Holt's Linear - Hardcover
SSE Value	30074.17	22581.83

Ch7.Q2.b)

The figure below shows the forecast of Simple exponential smoothing and Holt's linear methods for paperback books. It appears that Holt's linear method performed better. Forecast from SES seems to be flat.

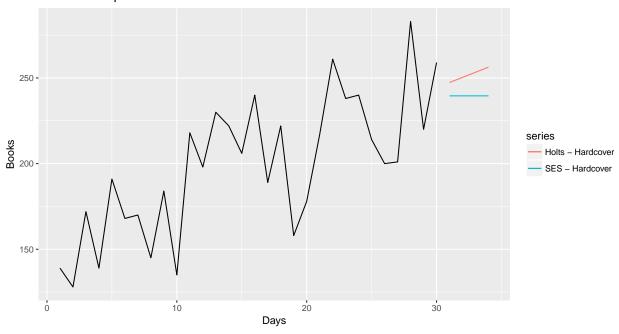




The figure below shows the forecast of Simple exponential smoothing and Holt's linear methods for hardcover

books. Again, it appears that Holt's linear method performed better.

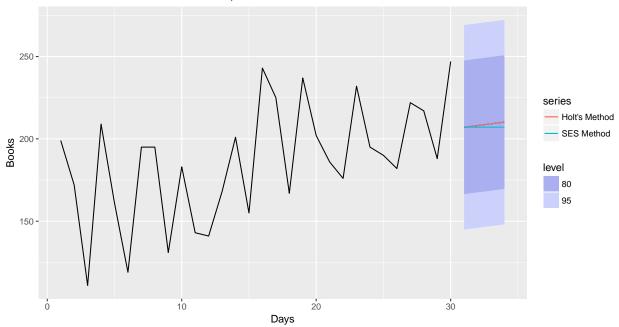
Forecast comparison SES vs Holt's for hardcover series

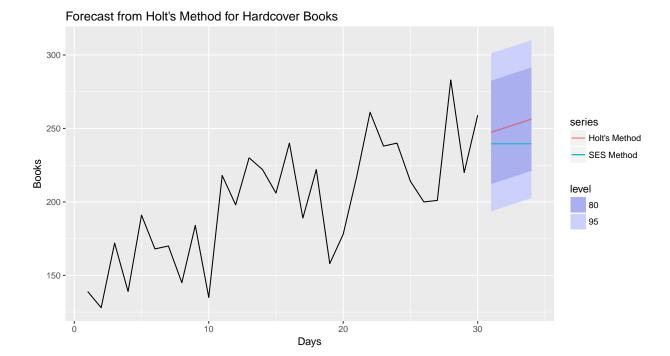


Ch7.Q2.c)

The figures below shows the 95% prediction interval for the forecase for each series using Holt's and Simple Exponential Smoothing methods. Both the methods are forecasting within the prediction interval.

Forecast from Holt's Method for Paperback Books





Question 3

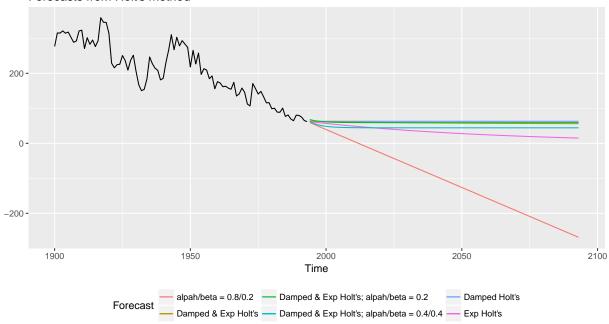
Ch7.Q3)

The table below give the metrics from each model. It shows that model with exponential trend gave the best RSME of 26.386. The figure below shows the forecast of each model. Again, it is quite evident that exponential trend forecase seems to be a lot better as compared to others.

Table 10: Metrics for each model

	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
Damped Holt's	-3.092	26.662	19.512	-3.023	10.110	0.962	-0.006
Damped & Exp Holt's	-0.882	26.526	19.514	-2.101	10.015	0.963	0.005
Exp Holt's	0.476	26.386	19.222	-1.280	9.754	0.948	0.007
Damped & Exp Holt's; $alpah/beta = 0.2$	-4.943	32.458	23.215	-4.007	12.019	1.145	0.477
Damped & Exp Holt's; $alpah/beta = 0.4/0.4$	-3.814	32.123	23.592	-2.988	12.041	1.164	0.288
alpah/beta = 0.8/0.2	-0.545	28.825	21.759	-0.793	10.928	1.073	0.017



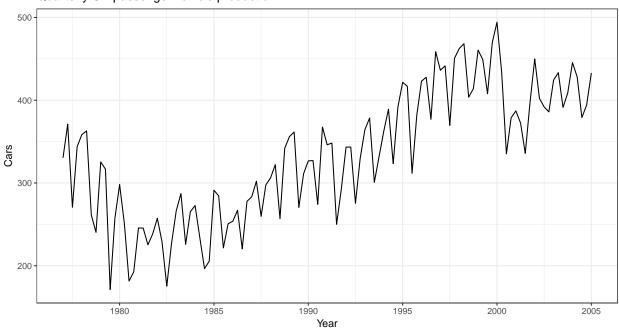


Question 4

Ch7.Q4.a)

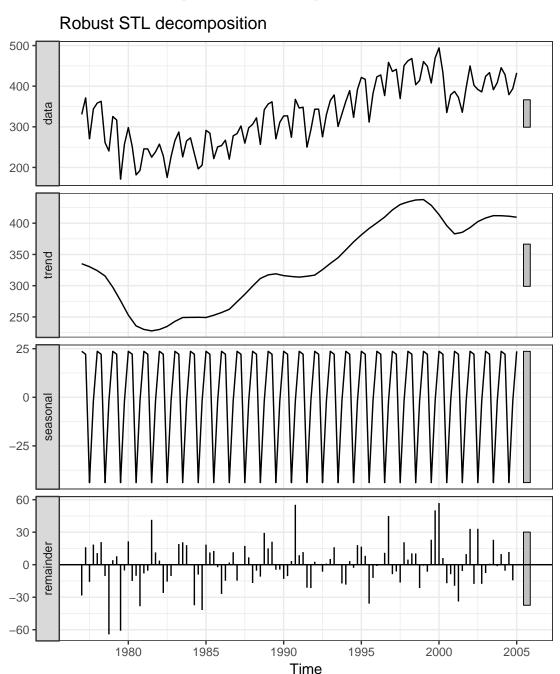
The figure below shows the plot of the quarterly UK passenger vehicle production from January 1977 to January 2005. The data in the figure below display seasonality as well as trend behaviour.

Quarterly UK passenger vehicle production



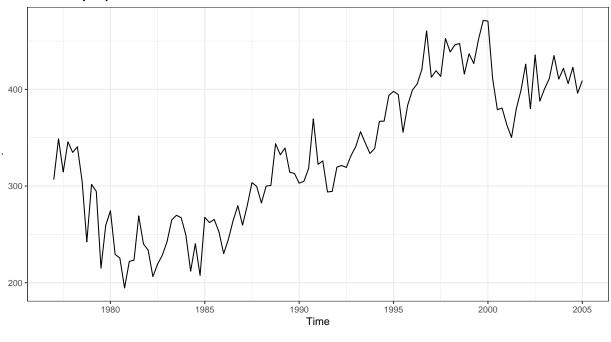
Ch7.Q4.b)

The figure below shows trend-cycle and seasonal indices of the STL decomposition. We can see the increasing trend from the beginning of 1980 to 1998. Earlier we mentioned that there are some seasonality in the data. Here, we can clearly see the seasonal effects in the third panel. The large gray bar in the third panel shows that variation in the seasonal component is small as compared to the variation in the data.



The figure below shows the plot of the seasonally adjusted data obtained using the robust STL decomposition.

Seasonally adjusted data



Ch7.Q4.c)

The table below shows the metrics for an additive damped trend method applied to the seasonally adjusted data and reseasonalized forecast.

Table 11: Metrics

	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
Additive Damped Reseasonalize Forecast	2.564590		20.42583	0.3230029 -0.1870221	0.000=00	0.6656680 0.6548548	0.0364072 0.0280683

Ch7.Q4.d)

Table 12: Metrics

	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
Holt's linear	-0.2015904	25.36133	20.04100	-0.6076226	6.461718	0.6531263	0.0327424
Reseasonalize Forecast	1.2697874	25.27916	20.09403	-0.1870221	6.591482	0.6548548	0.0280683

Ch7.Q4.e)

Table 13: Metrics

	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
ETS	1.324962	25.25792	20.12508	-0.1634983	6.609629	0.6558666	0.0190929

Ch7.Q4.f)

Based on the table below, it seems like ETS model had a better in-sample fit.

Table 14: Metrics

	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
Additive Damped Holt's linear	2.5645901 -0.2015904	25.18007 25.36133	20.42583 20.04100	0.3230029 -0.6076226	6.530163 6.461718	0.6656680 0.6531263	0.0364072 0.0327424
ETS	1.3249617	25.25792	20.12508	-0.1634983	6.609629	0.6558666	0.0327424 0.0190929

Ch7.Q4.e)

Add here

Appendix I: R Code

```
knitr::opts_chunk$set(echo = TRUE, warning = FALSE, message = FALSE)
library(fpp)
library(tidyverse)
### Ch7.Q1.a)
data("books")
autoplot(books) +
 ggtitle("Daily sales of paperback and hardcover books at the same store")
### Ch7.Q1.b)
fit1_pb <- ses(books[,1], initial = "simple", alpha = 0.2, h=4)
SSE_fit1 <- (accuracy(fit1_pb)[2]^2)*30</pre>
fit2_pb <- ses(books[,1], initial = "simple", alpha = 0.4, h=4)
SSE_fit2 <- (accuracy(fit2_pb)[2]^2)*30</pre>
fit3_pb <- ses(books[,1], initial = "simple", alpha = 0.6, h=4)
SSE_fit3 <- (accuracy(fit3_pb)[2]^2)*30</pre>
fit4_pb <- ses(books[,1], initial = "simple", alpha = 0.8, h=4)</pre>
SSE_fit4 <- (accuracy(fit4_pb)[2]^2)*30
Metrics_Values <- rbind.data.frame(accuracy(fit1_pb), accuracy(fit2_pb), accuracy(fit3_pb),
                                    accuracy(fit4_pb))
rownames(Metrics_Values) <- c("alpha = 0.2", "alpha = 0.4", "alpha = 0.6", "alpha = 0.8")
knitr::kable(Metrics_Values, caption = "Metrics from each model")
SSE_Values <- cbind.data.frame(SSE_fit1, SSE_fit2, SSE_fit3, SSE_fit4)
colnames(SSE_Values) <- c("alpha = 0.2", "alpha = 0.4", "alpha = 0.6", "alpha = 0.8")
rownames(SSE Values) <- "SSE"</pre>
knitr::kable(SSE_Values, caption = "SSE values of each model")
autoplot(books[,1]) +
 autolayer(fitted(fit1_pb), series = "alpha = 0.2") +
```

```
autolayer(fitted(fit2_pb), series = "alpha = 0.4") +
autolayer(fitted(fit3_pb), series = "alpha = 0.6") +
  autolayer(fitted(fit4_pb), series = "alpha = 0.8") +
  xlab("Days") + ylab("Paperback Books")
### Ch7.Q1.c)
fit5_pb <- ses(books[,1], h=4)
summary(fit5 pb)
SSE fit5 <- data.frame((accuracy(fit5 pb)[2]^2)*30)
colnames(SSE_fit5) <- c("alpha = 0.1685")</pre>
rownames(SSE_fit5) <- "SSE Value"</pre>
knitr::kable(SSE_fit5, caption = "SSE - SES Select")
### Ch7.Q1.d)
fit6_pb <- ses(books[,1], initial = "optimal" ,h=4)</pre>
summary(fit6_pb)
SSE_fit6 <- data.frame((accuracy(fit6_pb)[2]^2)*30)</pre>
colnames(SSE_fit6) <- c("alpha = 0.1685")</pre>
rownames(SSE_fit6) <- "SSE Value"</pre>
knitr::kable(SSE_fit6, caption = "SSE - Optimal Select")
### Ch7.Q1.e) - Part B
fit1_hc <- ses(books[,2], initial = "simple", alpha = 0.2, h=4)
#summary(fit1_pb)
SSE_fit1_hc <- (accuracy(fit1_hc)[2]^2)*30
fit2 hc <- ses(books[,2], initial = "simple", alpha = 0.4, h=4)
SSE_fit2_hc <- (accuracy(fit2_hc)[2]^2)*30</pre>
summary(fit2 hc)
fit3_hc <- ses(books[,2], initial = "simple", alpha = 0.6, h=4)
SSE_fit3_hc <- (accuracy(fit3_hc)[2]^2)*30
fit4_hc <- ses(books[,2], initial = "simple", alpha = 0.8, h=4)
SSE_fit4_hc <- (accuracy(fit4_hc)[2]^2)*30
Metrics_Values_hc <- rbind.data.frame(accuracy(fit1_hc), accuracy(fit2_hc), accuracy(fit3_hc),</pre>
                                    accuracy(fit4_hc))
rownames(Metrics_Values_hc) <- c("alpha = 0.2", "alpha = 0.4", "alpha = 0.6", "alpha = 0.8")
knitr::kable(Metrics_Values_hc, caption = "Metrics from each model")
SSE_Values_hc <- cbind.data.frame(SSE_fit1_hc, SSE_fit2_hc, SSE_fit3_hc, SSE_fit4_hc)
colnames(SSE_Values_hc) <- c("alpha = 0.2", "alpha = 0.4", "alpha = 0.6", "alpha = 0.8")
rownames(SSE Values hc) <- "SSE"
knitr::kable(SSE_Values_hc, caption = "SSE values of each model")
autoplot(books[,2]) +
  autolayer(fitted(fit1_hc), series = "alpha = 0.2") +
autolayer(fitted(fit2_hc), series = "alpha = 0.4") +
autolayer(fitted(fit3_hc), series = "alpha = 0.6") +
  autolayer(fitted(fit4_hc), series = "alpha = 0.8") +
  xlab("Days") + ylab("Hardcover Books")
### Ch7.Q1.e) - Part C
```

```
fit5_hc \leftarrow ses(books[,2], h=4)
summary(fit5_hc)
SSE_fit5_hc <- data.frame((accuracy(fit5_hc)[2]^2)*30)</pre>
colnames(SSE_fit5_hc) <- c("alpha = 0.1685")</pre>
rownames(SSE_fit5_hc) <- "SSE Value"</pre>
knitr::kable(SSE_fit5_hc, caption = "SSE - SES Select")
### Ch7.Q1.e) - Part D
fit6_hc <- ses(books[,2], initial = "optimal", h=4)</pre>
summary(fit6 hc)
SSE_fit6_hc <- data.frame((accuracy(fit6_hc)[2]^2)*30)</pre>
colnames(SSE_fit6_hc) <- c("alpha = 0.1685")</pre>
rownames(SSE_fit6_hc) <- "SSE Value"</pre>
knitr::kable(SSE_fit6_hc, caption = "SSE - Optimal Select")
### Ch7.Q2.a)
fit1_holts <- holt(books[,1], h = 4)</pre>
SSE_holts <- data.frame(sum(fit1_holts$residuals^2))</pre>
colnames(SSE_holts) <- c("Holt's Linear - Paperback")</pre>
rownames(SSE_holts) <- "SSE Value"</pre>
fit2_holts <- holt(books[,2], h = 4)
SSE_holts_2 <- data.frame(sum(fit2_holts$residuals^2))</pre>
colnames(SSE_holts_2) <- c("Holt's Linear - Hardcover")</pre>
rownames(SSE holts 2) <- "SSE Value"</pre>
knitr::kable(cbind(SSE_holts,SSE_holts_2) , caption = "SSE Values")
### Ch7.Q2.b)
autoplot(books[,1]) +
  autolayer(fit5_pb$mean, series = "SES - Paperback") +
  autolayer(fit1_holts$mean, series = "Holts - Paperback") +
  ggtitle("Forecast comparison SES vs Holt's for paperback series") +
  xlab("Days") +
 ylab("Books")
### Ch7.Q2.b)
autoplot(books[,2]) +
  autolayer(fit5_hc$mean, series = "SES - Hardcover") +
  autolayer(fit2_holts$mean, series = "Holts - Hardcover") +
  ggtitle("Forecast comparison SES vs Holt's for hardcover series") +
  xlab("Days") +
 ylab("Books")
### Ch7.Q2.c)
autoplot(fit1_holts) +
    autolayer(fit1_holts$mean, series = "Holt's Method") +
    autolayer(fit5_pb$mean, series = "SES Method") +
  ggtitle("Forecast from Holt's Method for Paperback Books") +
  xlab("Days") +
 ylab("Books")
autoplot(fit2_holts) +
    autolayer(fit2_holts$mean, series = "Holt's Method") +
```

```
autolayer(fit5_hc$mean, series = "SES Method") +
  ggtitle("Forecast from Holt's Method for Hardcover Books") +
  xlab("Days") +
 vlab("Books")
### Ch7.Q3)
data("eggs")
fit eggs 1 <- holt(eggs, damped = T, h=100)
#summary(fit eggs 1)
fit_eggs_2 <- holt(eggs, damped = T, exponential = T, h=100)</pre>
fit_eggs_3 <- holt(eggs, damped = F, exponential = T, h=100)</pre>
fit_eggs_4 <- holt(eggs, damped = T, exponential = T,</pre>
                   alpha = 0.2, beta = 0.2, h=100)
fit_eggs_5 <- holt(eggs, damped = T, exponential = T,</pre>
                   alpha = 0.4, beta = 0.4, h=100)
fit_eggs_6 <- holt(eggs, damped = F, exponential = F,</pre>
                   alpha = 0.8, beta = 0.2, h=100)
metrics <- rbind(accuracy(fit_eggs_1),accuracy(fit_eggs_2),</pre>
                 accuracy(fit_eggs_3),accuracy(fit_eggs_4),
                 accuracy(fit_eggs_5),accuracy(fit_eggs_6))
rownames(metrics) <- c("Damped Holt's", "Damped & Exp Holt's", "Exp Holt's",
                        "Damped & Exp Holt's; alpah/beta = 0.2",
                        "Damped & Exp Holt's; alpah/beta = 0.4/0.4",
                        "alpah/beta = 0.8/0.2")
knitr::kable(round(metrics,3), caption = "Metrics for each model")
eggs %>%
    autoplot() +
    autolayer(fit_eggs_1$mean, series = "Damped Holt's") +
    autolayer(fit_eggs_2$mean, series = "Damped & Exp Holt's") +
      autolayer(fit_eggs_3$mean, series = "Exp Holt's") +
      autolayer(fit_eggs_4$mean,
                series = "Damped & Exp Holt's; alpah/beta = 0.2") +
      autolayer(fit_eggs_5$mean,
                series = "Damped & Exp Holt's; alpah/beta = 0.4/0.4") +
      autolayer(fit_eggs_6$mean, series = "alpah/beta = 0.8/0.2") +
    ggtitle("Forecasts from Holt's method") +
  guides(colour=guide_legend(title="Forecast")) +
  theme(legend.position="bottom")
### Ch7.Q4.a)
data("ukcars")
autoplot(ukcars) +
  ggtitle("Quarterly UK passenger vehicle production") +
  xlab("Year") +
 ylab("Cars") +
  theme_bw()
### Ch7.Q4.b)
```

```
fit_stl <- stl(ukcars, t.window=13, s.window="periodic", robust=TRUE)</pre>
fit_stl %>%
  autoplot() +
    ggtitle("Robust STL decomposition") +
    theme_bw()
### Ch7.Q4.b)
fit_stl %>%
  seasadj() %>%
  autoplot() +
  ggtitle("Seasonally adjusted data") +
  theme_bw()
### Ch7.Q4.c)
seasAdj_ts <- seasadj(fit_stl)</pre>
fit_damp <- holt(seasAdj_ts, damped = T, h=8)</pre>
acc_damp <- accuracy(fit_damp)</pre>
rownames(acc_damp) <- "Additive Damped"</pre>
acc_reseason <- accuracy(forecast(fit_stl))</pre>
rownames(acc_reseason) <- "Reseasonalize Forecast"</pre>
knitr::kable(rbind(acc_damp, acc_reseason), caption = "Metrics")
### Ch7.Q4.d)
seasAdj_ts <- seasadj(fit_stl)</pre>
fit_holt <- holt(seasAdj_ts, h=8)</pre>
acc_holt <- accuracy(fit_holt)</pre>
rownames(acc_holt) <- "Holt's linear"</pre>
acc_reseason_ln <- accuracy(forecast(fit_stl))</pre>
rownames(acc_reseason_ln) <- "Reseasonalize Forecast"</pre>
knitr::kable(rbind(acc_holt, acc_reseason_ln), caption = "Metrics")
### Ch7.Q4.e)
fit_ets <- ets(ukcars)</pre>
acc_ets <- accuracy(fit_ets)</pre>
rownames(acc_ets) <- "ETS"</pre>
knitr::kable(acc_ets, caption = "Metrics")
### Ch7.Q4.f)
knitr::kable(rbind(acc_damp,acc_holt, acc_ets), caption = "Metrics")
```