STAT 330 Project 11/10/18

To do:

Read about ARIMA Models

* Eliminating trend and seasonality

Research about other frequentist techniques

Start reading about Bayesian models

* Starting with the most simple

Updated 11/28/18

To Do:

Fix stancode for ARIMA model

Confirm how to calculate likelihood in stancode

Write code to compute AIC/BIC values

Report MSE’s or something about residual errors

Create plots of predicted and observed

Plot 1 year ahead prediction with confidence bands

Conceptual understanding of state space, and Kalman Filter

Implement state space, Kalman Filter

In the future…

Try to incorporate some other features in the model (possibly changing the model if necessary)

Start the paper on Overleaf by 12/5

Create a powerpoint for presentation 12/10