



ACEMS Forecasting Workshop

Rob J Hyndman

1 Introduction to Forecasting

Resources

robjhyndman.com/acemsforecasting2018

- Slides
- Exercises
- Textbook
- Useful links

Key reference

Hyndman, R. J. & Athanasopoulos, G. (2018) Forecasting: principles and practice, 2nd ed.

OTexts.org/fpp2/

- Free and online
- Data sets in associated R package
- R code for examples

Outline

Topic	Chapter
1 Benchmark methods	3
2 Forecast evaluation	3
3 ARIMA models	8
4 Dynamic regression	9
5 Hierarchical forecasting	10
6 Ensembles	12