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|---|---|
| **Started on** | Wednesday, September 2, 2020, 9:08 PM |
| **State** | Finished |
| **Completed on** | Wednesday, September 2, 2020, 9:38 PM |
| **Time taken** | 30 mins 9 secs |
| **Points** | 5.00/5.00 |
| **Grade** | **8.00** out of 8.00 (**100**%) |

Question **1**

Correct

1.00 points out of 1.00

What type of model is the following:

$$\hat{Y}_{t+k} = L_t + S_{t-p+k}$$
$$L_t = \theta(Y_t - S_{t-p}) + (1-\theta)L_{t-1}$$
$$S_t = \delta(Y_t - L_t) + (1-\delta)S_{t-p}$$

Select one:

- a. Multiplicative Seasonal model with Trend
- b. Additive Seasonal model with Trend
- c. Multiplicative Seasonal model
- d. Model with Trend
- e. Additive Seasonal model ✔

Your answer is correct.

The correct answer is: Additive Seasonal model

Question **2**

Correct

1.00 points out of 1.00

A goodness-of-fit statistic is used to indicate the accuracy of the model on a holdout sample.

Select one:

- True
- False ✔

The correct answer is 'False'.

Information

Use the following observed observations and predicted observations for Questions 3 and 4.

Observed: 5 9 7 4 2

Predicted: 3 10 4 3 2

Question 3

Correct

1.00 points out of 1.00

Find the MAPE for the given observed and predicted values. Be sure to keep two decimal places of accuracy (for example, 54.87).

Answer: 23.79 ✖

The correct answer is: 0.24

Comment:

Question 4

Correct

1.00 points out of 1.00

Find the MAE for the given and observed and predicted data set. Keep accuracy to two decimal places.

Answer: 1.40 ✔

The correct answer is: 1.4

Question 5

Complete

1.00 points out of 1.00

When using MAE as your accuracy statistic, what other information is important to provide?

MAE is not scale invariant, so it's important to provide some information about the scale. For instance the average observation

MAE is not scale-invariant, so you should provide information about the scale or variation of the data.

Comment:

Question 6

Complete

Not graded

A random walk is a stationary series.

Select one:

- True
- False

The correct answer is 'False'.

Question 7

Complete

Not graded

You do not need to assume any distribution when fitting an ARMA model.

Select one:

- True
- False

The correct answer is 'False'.

Question 8

Complete

Not graded

ARMA stands for Autoregressive Moving Analysis

Select one:

- True
- False

The correct answer is 'False'.

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