

Started on	Monday, September 28, 2020, 11:14 PM
State	Finished
Completed on	Monday, September 28, 2020, 11:30 PM
Time taken	16 mins 9 secs
Grade	7.00 out of 8.00 (88%)

Question 1

Correct

1.00 points out of 1.00

The general construct for adding a sine function to model seasonality is

Select one:

- ☒ a. $\sin(2\pi t^i/S)$ where $i = 1, 2, 3, \dots$ ✓
- ☐ b. $\sin(t/S)$
- ☐ c. $\sin(2\pi S/S)$
- ☐ d. $\sin(2\pi/S)$

Your answer is correct.

The correct answer is: $\sin(2\pi t^i/S)$ where $i = 1, 2, 3, \dots$

Question 2

Incorrect

0.00 points out of 1.00

Fitting 7 sine and cosine functions in ARIMA will result in the same analysis as fourier with $K=7$.

Select one:

- ☐ True
- ☒ False ✗

The correct answer is 'True'.

Question 3

Correct

1.00 points out of 1.00

Using the Constr data set, fit 5 sine and cosine functions to the contrcts variable (no AR nor MA terms). What is the coefficient of the 5th cosine variable? Keep answers to a precision of two decimal places.

Answer: ✓

The correct answer is: 3.04

Question 4

Correct

1.00 points out of 1.00

After fitting the model in question 3, there is still a trend in the data.

Select one:

- ☒ True ✓
- ☐ False

The correct answer is 'True'.

Question **5**

Correct

4.00 points out of 4.00

Use the following ARIMA statement to answer the questions:

ARIMA(3,1,6)(2,0,4)₁₂

How many seasonal MA terms are there?	<input type="text" value="4"/>	✓
How many seasonal AR terms are there?	<input type="text" value="2"/>	✓
How many non-seasonal MA terms are there?	<input type="text" value="6"/>	✓
Are there any seasonal differences?	<input type="text" value="No"/>	✓

Your answer is correct.

The correct answer is:

- How many seasonal MA terms are there? → 4
- How many seasonal AR terms are there? → 2
- How many non-seasonal MA terms are there? → 6
- Are there any seasonal differences? → No

◀ Time Series 1: Quiz 3

Jump to...

Time Series 2: Quiz 2 ▶