

Started on	Thursday, October 8, 2020, 9:45 PM
State	Finished
Completed on	Thursday, October 8, 2020, 9:54 PM
Time taken	8 mins 49 secs
Points	8.00/9.00
Grade	7.11 out of 8.00 (89%)

Question 1

Correct

1.00 points out of 1.00

If an intervention variable has a denominator effect, this means that the effect of this intervention on the series "decays" over time.

Select one:

- ☒ True ✓
- ☐ False

The correct answer is 'True'.

Question 2

Complete

1.00 points out of 1.00

Let's say a data set has six observations and a pulse intervention occurred at time point 3. How would you code this intervention variable? (you should have 6 numbers)

0,0,1,0,0,0

0,0,1,0,0,0

Comment:

## Question 3

Complete

1.00 points out of 1.00

Describe the difference between a numerator and denominator effect for an intervention variable.

Numerator effect- number of lags of the intervention variable to be used (you can count the timepoints it takes for the outcome variable to return to normal)

Denominator effect- used when there is a decay effect

A numerator effect has a very short effect (for a specified number of lags). A denominator effect will "decay" slowly over time.

Comment:

## Question 4

Correct

1.00 points out of 1.00

If a series has a trend and seasonality, we should take care of trend first.

Select one:

- ☒ a. False ✓
- ☐ b. True

Your answer is correct.

The correct answer is: False

## Question 5

Incorrect

0.00 points out of 1.00

In an ARIMAX, you need to predict the X series before predicting the Y series.

Select one:

- ☐ True
- ☒ False ✗

The correct answer is 'True'.

## Question 6

Correct

1.00 points out of 1.00

The following code illustrates a step intervention:

0,0,0,0,1,1,1,1,1,1

Select one:

- ☒ True ✓
- ☐ False

The correct answer is 'True'.

## Question 7

Correct

1.00 points out of 1.00

When there is a long seasonality, it is better to use dummy variables than trig functions.

Select one:

- ☐ True
- ☒ False ✓

The correct answer is 'False'.

## Question 8

Correct

1.00 points out of 1.00

This quiz is due on Friday 😊 .

Select one:

- ☒ True ✓
- ☐ False

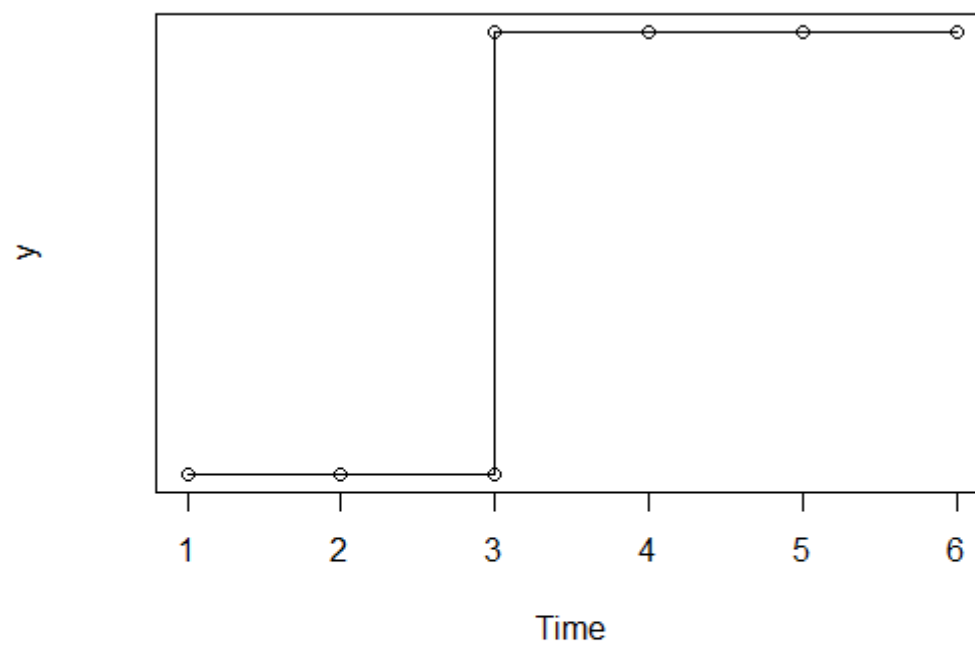
The correct answer is 'True'.

## Question 9

Correct

1.00 points out of 1.00

The plot below represents what type of intervention in a time series analysis?



Select one:

- ☒ a. Step Intervention ✓
- ☐ b. Ramp intervention
- ☐ c. Pulse intervention
- ☐ d. Random Walk Intervention

Your answer is correct.

The correct answer is: Step Intervention

◀ Time Series 2: Quiz 2

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Time Series 2: Quiz 4 ▶