

Course:	0504 Time Series Analysis
Assessment:	Time Series Analysis Concepts
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Correct answers:	28 / 28
Time spent:	00:00:51
Date submitted:	18 April, 2024
Attempt#:	1
Is the following state example of time series	ement true or false? Stock market daily closing prices is an es data.
TrueFalse	
Correct answer True	
Feedback	
That is correct	t! Well done!
-	ement true or false? White Noise time series has a linear trend.
TrueFalse	

Correct answer

	Feedback
	That is correct! Well done!
ls t	the following statement true or false? In an ARIMA model, d is number of auto
	gressive terms.
	True False
	Correct answer False
	Feedback • That is correct! Well done!
	• That is correct: Well done:
	the following statement true or false? A trend in time series is a recurring pattern at occurs over a period of time.
	True False
	Correct answer False
	Feedback That is correct! Wall done!
	That is correct! Well done!

False

Is the following statement true or false? Random walk is considered to be a non-stationary time series.

True		
^O False		
Correct answer True		
Feedback		
That is correct! Well done!		

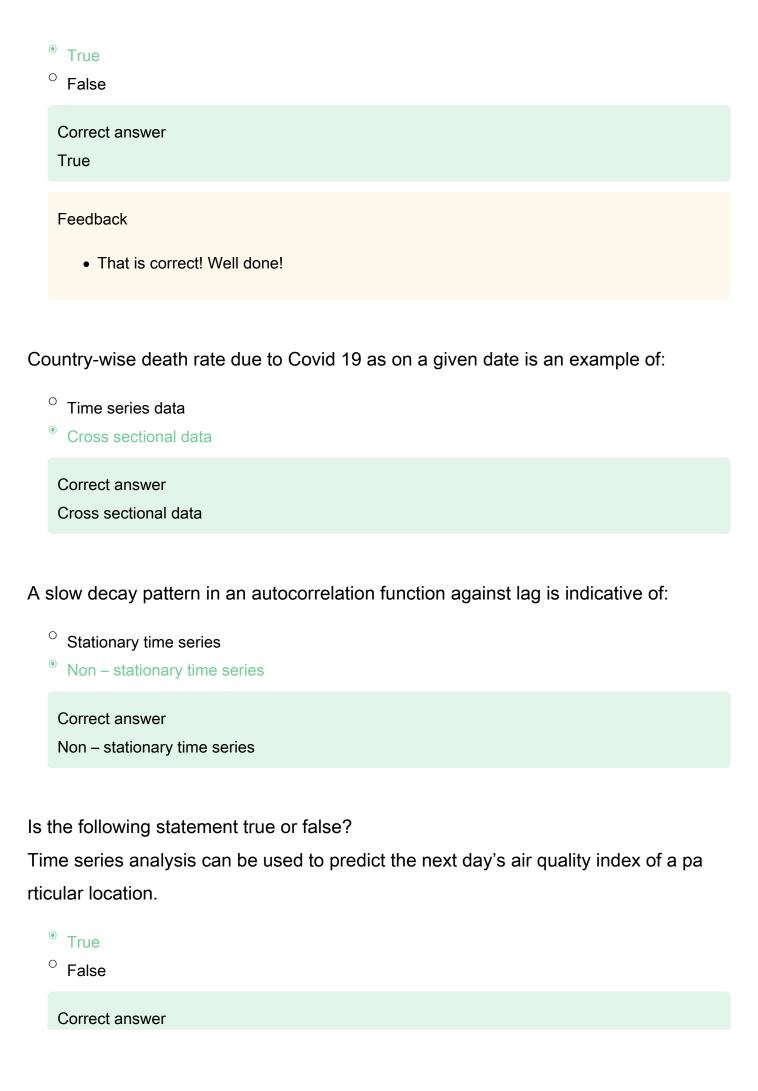
If an ARMA(p,q) model is an adequate representation of the data generating process, then the residuals should be:

White noiseRandom walkCorrect answerWhite noise

We can check whether a time series is stationary by plotting:

correlogram
 scatter plot
 Correct answer correlogram

Is the following statement true or false? White noise series is always stationary time series.



True
Feedback
That is correct! Well done!
Which of the following methods is used in time series forecasting?
Mann-Whitney testARIMABoth
Correct answer ARIMA
Is the following statement true or false? The higher the AIC value, the better the model fit.
TrueFalse
Correct answer False
Feedback
That is correct! Well done!
Is the following statement true or false? The MA (q) model generates forecasts using
a weighted average of past errors.

• True

○ False

	Correct answer True
	Feedback • That is correct! Well done!
	the following statement true or false? The AIC value in ARIMA is always a number tween 0 and 1.
	True False
	Correct answer False
	Feedback • That is correct! Well done!
In ¹	the case of the Dickey Fuller test, a time series is called stationary if:
	The null hypothesis is rejected The null hypothesis is not rejected
	Correct answer The null hypothesis is rejected
ls t	the following statement true or false?
	timating the number of hotel rooms booked for next 3 months is a time series pr

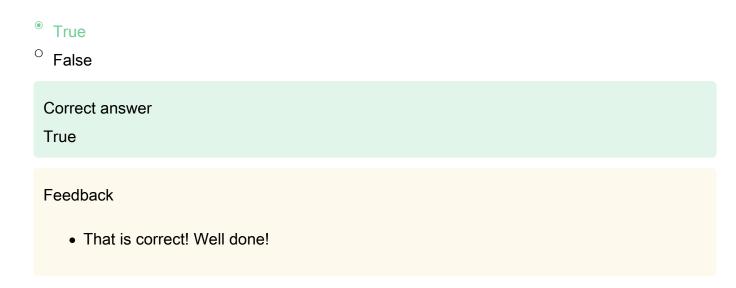
oblem.

• True

	False
	Correct answer True
	Feedback
	That is correct! Well done!
	the following statement true or false? The Dickey-Fuller test is used to test lether a time series is a white noise process.
	True False
	Correct answer False
	Feedback • That is correct! Well done!
Th	the following statement true or false? e lag of order two in time series analysis is $Y(t) - Y(t-2)$ where $Y(t)$ is the value at ne t.
	○ True ● False
	Correct answer False
	Feedback

• That is correct! Well done!

Is the following statement true or false? The ARIMA model can have an order of different values for p and q.



Is the following statement true or false? In an ARIMA(p.d,q) model, it is possible to have d=2.

• True

 $^{\circ}$ False

Correct answer

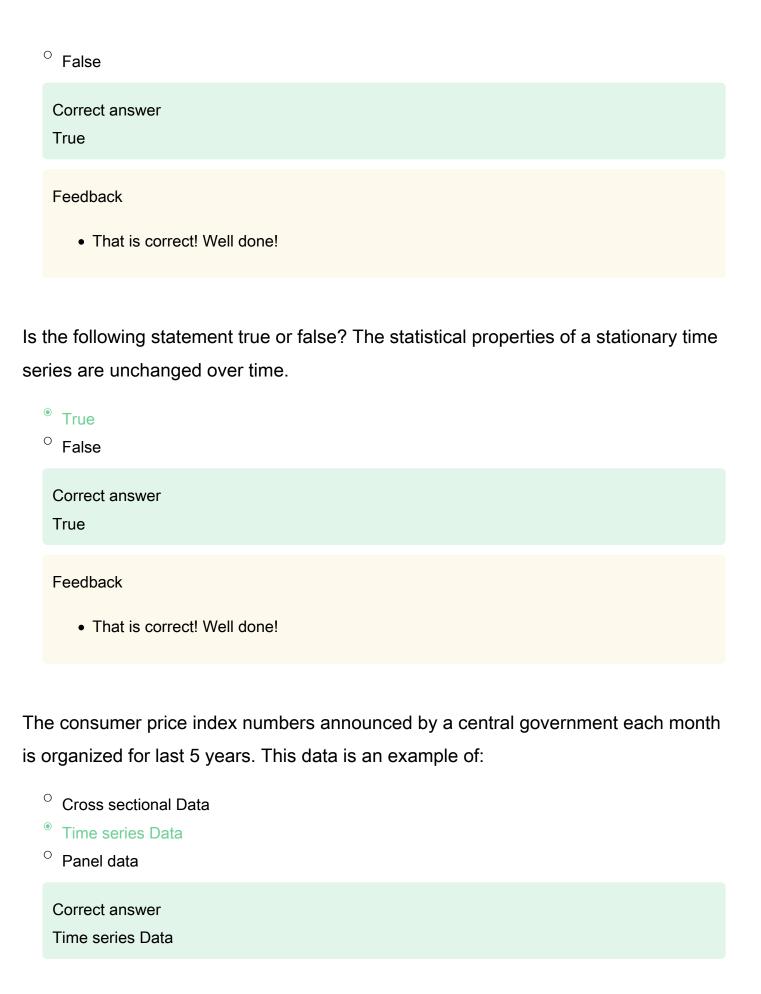
True

Feedback

• That is correct! Well done!

Is the following statement true or false? In an ARIMA(1,2,2) model, the time series is differenced twice.

• True



Is the following statement true or false?

ш	e AIC value is interpreted as percentage of variation in time series explained by
ра	st values of the same series.
,	○ True
	 False
	Correct answer

Feedback

False

• That is correct! Well done!

Is the following statement true or false?

Using Dow-Jones index daily returns, values are calculated as percentage change from the previous day. The series of returns is no longer a "time series".

True
 False
 Correct answer
 False
 Feedback
 That is correct! Well done!

Is the following statement true or false?

A non-stationary time series can be converted into a stationary time series if it is divided by a suitable constant.

 $^{\circ}$ True

• False

Correct answer
False
Feedback
That is correct! Well done!

Is the following statement true or false? A stationary time series always has zero mean.

 $^{\circ}$ True

• False

Correct answer

False

Feedback

• That is correct! Well done!