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Submit a PDF file on UB learns with your final model used written out. For example your submission might look something like this:

$$yt = \beta 0 + \beta 1zt + xt$$

 $(1 - \varphi B)xt = (1 + \theta B52)wt$ , where zt is the high temerature in week t

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For the given equation,

## AR(1) Model Equation:

 $yt = 14.412 + xt(1 - 0.9609B)xt + (1 + \theta B52)wt$ 

Where:

yt = Differenced ICNSA (Initial claims)

xt = UNRATE (Unemployment rate)

14.412 = Estimated intercept coefficient

 $0.9609 = \phi$  (AR(1) coefficient estimated by auto.arima)

B = Backshift operator (Lag 1)

 $\theta$  = MA(52) coefficient

wt = Error term

## **Seasonal MA Equation:**

 $yt=(1 + \theta B52)wt$ 

Where:

yt = Differenced initial claims

 $\theta$  = MA(52) coefficient

B52 = Lag of 52 periods

wt = Error term

## The full model is:

$$yt = 14.412 + xt(1 - 0.9609B)xt + (1 + \theta B52)wt$$