## 1. Which method seems to have the best results?

Results of Dickey-Fuller Test:

Test Statistic -0.376653 p-value 0.913924 #Lags Used 39.000000

Number of Observations Used 10940.000000

Critical Value (1%) -3.430948
Critical Value (5%) -2.861804
Critical Value (10%) -2.566911

dtype: float64 11037 6.019357 11038 6.019362

Name: Open, dtype: float64 6.018920900671506 6.018967493293562 Holt Estimations and Error: 6.018920900671506 6.018967493293562

0.00041606890989746625

Moving Avg. Estimations and Error: 6.019530716666678 6.019543111944457

0.00017720116920075065

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Therefore, moving average estimation is better than holt.

2. The effect of the smoothing approaches on stationarity and RMSE.

Results of Dickey-Fuller Test:

Test Statistic -1.363221e+01 p-value 1.714802e-25 #Lags Used 0.000000e+00

Number of Observations Used 1.103800e+04

Critical Value (1%) -3.430943e+00 Critical Value (5%) -2.861802e+00 Critical Value (10%) -2.566909e+00

dtype: float64

Results of Dickey-Fuller Test:

Test Statistic -0.273133 p-value 0.929224 #Lags Used 16.000000

Number of Observations Used 10962.000000

Critical Value (1%) -3.430947 Critical Value (5%) -2.861804 Critical Value (10%) -2.566910

dtype: float64

[6.019094126051783, 6.0191998571596885] 6.018731265192375 6.018802017969073

Holt Estimations and Error: 6.018731265192375 6.018802017969073

0.0003807519040530992

Moving Avg. Estimations and Error: 6.019006572386946 6.019004352646157

0.0001514722070834692

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3. Choosing a window size of 60 to min on observing changes in trend. Knowing this, would you change your window size? Would your decision be different for both estimations?

Results of Dickey-Fuller Test:

Test Statistic -0.431268 p-value 0.904746 #Lags Used 0.000000

Number of Observations Used 11038.000000

Critical Value (1%) -3.430943 Critical Value (5%) -2.861802 Critical Value (10%) -2.566909

dtype: float64

Results of Dickey-Fuller Test:

Test Statistic -0.431268 p-value 0.904746 #Lags Used 0.000000

Number of Observations Used 11038.000000

Critical Value (1%) -3.430943 Critical Value (5%) -2.861802 Critical Value (10%) -2.566909

dtype: float64

[6.0196, 6.0196] 6.019564992101812 6.0195620407889425

Holt Estimations and Error: 6.019564992101812 6.0195620407889425

3.651338548792338e-05

Moving Avg. Estimations and Error: 6.01937950000006 6.0195963250000055

0.00015593869888884813

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