

# ISA 444: Business Forecasting

## 21 - Seasonal ARIMA Models (Cont.)

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Spring 2021

# Outline

1 Preface

2 Seasonal ARIMA Models

3 Project Description

4 Exam 3 Prep

# Recap of What we Have Covered Last Class

## Main Learning Outcomes

- Describe a seasonal ARIMA model and explain how it applies to a seasonal time series.
- Recognize when to fit a seasonal ARIMA model.

# Learning Outcomes for Today's Class

## Main Learning Outcomes

- Evaluate your understanding of seasonal ARIMA models.
- Discuss a potential alternative to Exam 4.
- Answer questions pertaining to Exam 3.

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# In-Class Activity

Use the data “20 - Netflix\_growth\_pct\_2000.csv”. Fit an ARIMA model using the `auto.arima()` function. Describe the model that is fit, evaluate the model residuals.

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# Project Discussion

During class, we will go through the document 21 - Project Description (Route 2 for Exam 4). I will highlight:

- 1 Pedagogical goals behind the project;
- 2 Tasks needed to successfully complete the project; and
- 3 Project "logistics".



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# Things to Do to Prepare for Exam (Next Week)

- Thoroughly read Chapters 1, 2, 3, 4, and 6.1 – 6.8 of our textbook.
- Go through the slides, examples and make sure you have a good understanding of what we have covered.

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