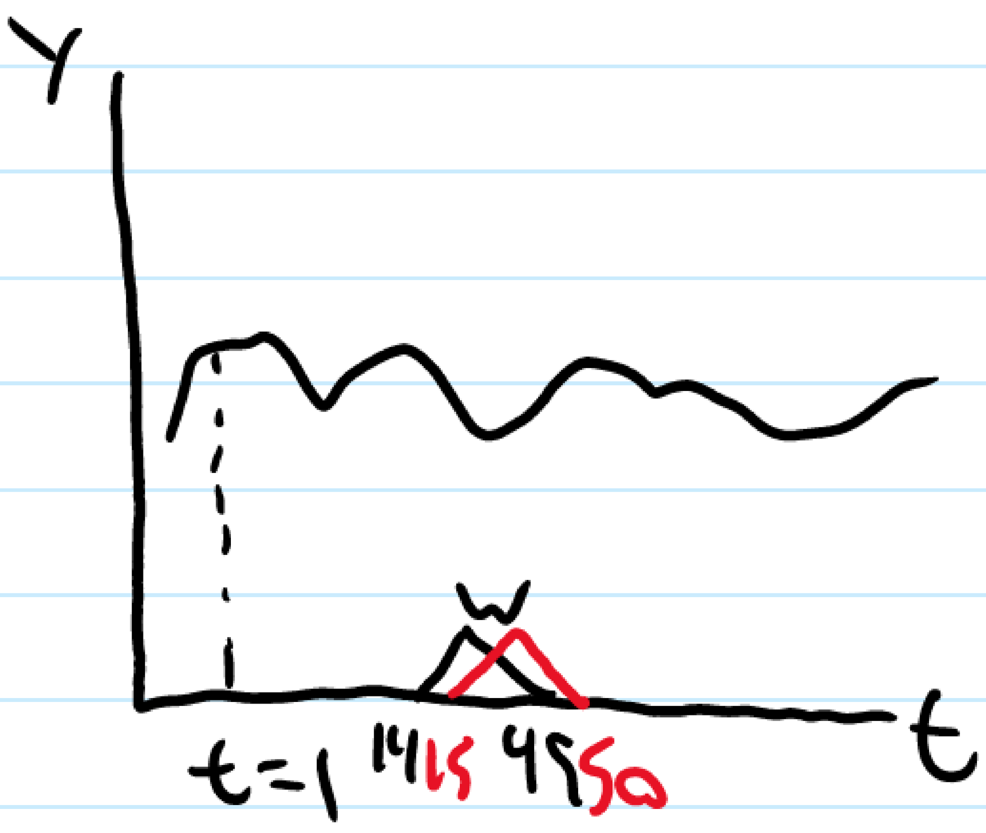
19.1 Rolling Window Estimation

Friday, March 19, 2021 9:50 AM



Window width = w

$\hat{Y}_{50} = f(I_{49})$

$\hat{Y}_{51} = f(I_{50})$

$\hat{Y}_{52} = f(I_{51})$

...

$\hat{Y}_{200} = f(I_{199})$

$e_{50} = Y_{50} - \hat{Y}_{50}$

$\hat{e} = y - \hat{y}$

$\sqrt{\Sigma e^2 / n}$ = Rolling window RMSE

forecast interval = $\hat{Y}_{max+1} \pm 1.96 \cdot RWRMSE$