

DSC5211C QUANTITATIVE RISK MANAGEMENT

Workshop 2

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Introduction to Smoothing Forecasting Methods

A) Use Exponential Smoothing (in its several models) to analyse the time series on *monthly motor vehicle population by vehicle type in Singapore*.

The data is available in the file “Session 2 – workshop data.xlsx”

Comment on the quality of the different models.

B) Provide forecasts for March/2018 to February/2019.

Comment on your results and on the quality of your forecasts.