Lab 4: Forecasting with exponential smoothing models - 2

Dr. Miroslaw Latka
March 22, 2022

1 Grid search for double exponential smoothing (Holt's method)

Use grid search to determine the values of α ($0 \leq \alpha \leq 1$) and β^* ($0 \leq \beta^* \leq 1$) for Holt's model. Use the difference of the first two time series values to set up the initial trend value. Test implementation on the IBM data from the previous lab. Compare the obtained smoothing parameters with those returned by the statsmodels.