Carl von Ossietzky
Universität
Oldenburg

Forecasting Methods

Problem Set III

Problems for Exercise III

For feedback to your solutions of the problem set, please hand the R script file in by December 22th, 2023. Please send them by email to ******@uol.de with the subject "Forecasting: Problem Set III".

1. Create a R script file and import the stock prices data.

2. Create 15 trailing moving averages for share basf.

3. Create 15 centered moving averages for share basf.

4. Create 15 forward moving averages for share basf.

5. Graph all three moving averages against the original series and explain.

6. Create and graph a 10 forward moving averages for the random walk data.