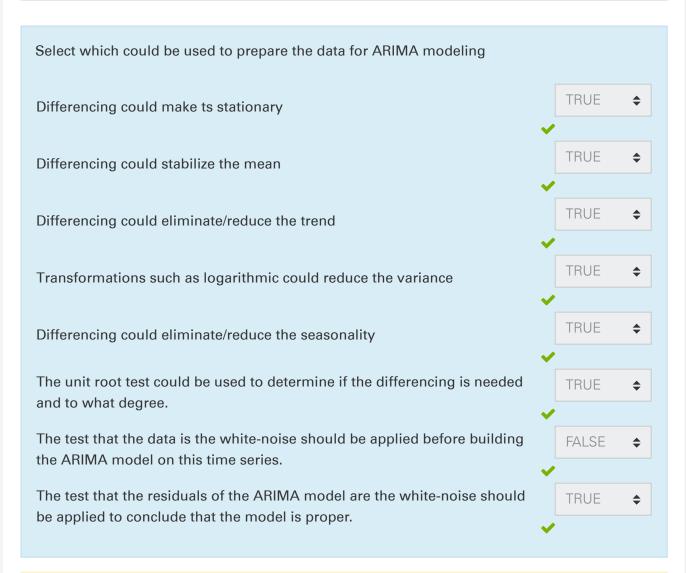
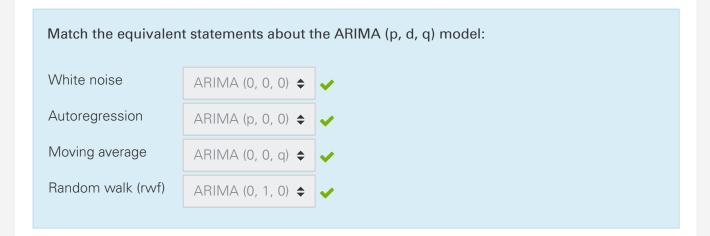
Question 2
Correct
8.00 points out of 8.00



Your answer is correct.

The correct answer is: Differencing could make to stationary \rightarrow TRUE, Differencing could stabilize the mean \rightarrow TRUE, Differencing could eliminate/reduce the trend \rightarrow TRUE, Transformations such as logarithmic could reduce the variance \rightarrow TRUE, Differencing could eliminate/reduce the seasonality \rightarrow TRUE, The unit root test could be used to determine if the differencing is needed and to what degree. \rightarrow TRUE, The test that the data is the white-noise should be applied before building the ARIMA model on this time series. \rightarrow FALSE, The test that the residuals of the ARIMA model are the white-noise should be applied to conclude that the model is proper. \rightarrow TRUE

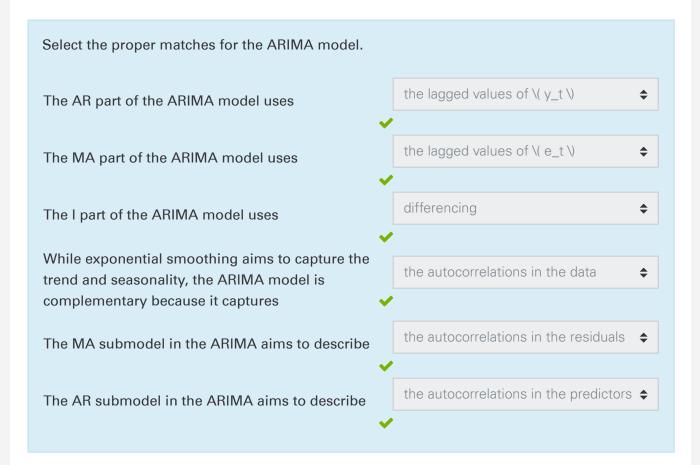
Question 3
Correct
4.00 points out of 4.00



Your answer is correct.

The correct answer is: White noise \rightarrow ARIMA (0, 0, 0), Autoregression \rightarrow ARIMA (p, 0, 0), Moving average \rightarrow ARIMA (0, 0, q), Random walk (rwf) \rightarrow ARIMA (0, 1, 0)

Question 4
Correct
6.00 points out of 6.00



Your answer is correct.

The correct answer is: The AR part of the ARIMA model uses \rightarrow the lagged values of \(y_t \), The MA part of the ARIMA model uses \rightarrow the lagged values of \(e_t \), The I part of the ARIMA model uses \rightarrow differencing, While exponential smoothing aims to capture the trend and seasonality, the ARIMA model is complementary because it captures \rightarrow the autocorrelations in the data, The MA submodel in the ARIMA aims to describe \rightarrow the autocorrelations in the residuals, The AR submodel in the ARIMA aims to describe \rightarrow the autocorrelations in the predictors

Question 5

Correct

3.00 points out of 3.00

The output from the auto.arima() on the quarterly percentage changes in US consumption expenditures looks as the figure below. Select the proper equation for the predictive model.

Select one:

$$ullet$$
 a. $y_t = 0.756 + e_t + 0.254e_{t-1} + 0.226e_{t-2} + 0.269e_{t-3}$



$$\bigcirc$$
 b. $y_t = 0.756 + e_t + 0.254 y_{t-1} + 0.226 y_{t-2} + 0.269 y_{t-3}$

$$\circ$$
 c. $y_t = 0.756 + 0.254e_t + 0.226e_{t-1} + 0.269e_{t-2}$

Your answer is correct.

The correct answer is: $y_t = 0.756 + e_t + 0.254e_{t-1} + 0.226e_{t-2} + 0.269e_{t-3}$

Question Correct 9.00 poin	
statio	each of the following data sets (data(package="fma")) and select the ones that are onary, and hence are suitable for building the ARIMA model: ij; (b) diff(dj); (c) strikes; (d) hsales; (e) eggs; (f) pigs; (g) lynx; (h) beer; (i) elected one or more: a. dj b. diff(dj) c. strikes d. hsales e. eggs f. piggs g. lynx h. beer i. elec
Increasion on a sign the	onality rules out: d, h, and i d rules out: a, c, e, f, i asing variance rules out: f surface, (g) seems like seasonal but it is actually cyclic with hard to predict (aperiodic) cycles. e long-term, the timing of these cycles are hard to predict, hence the series is stationary. correct answers are: diff(dj), lynx
◄ (Dl Jump	UE: 04/26/2019): SUBMIT: QUIZ: BONUS: TS Evaluation, Baseline Methods, White Noise, Statto
	(DUE: 04/26/2019): SUBMIT: HW: BONUS: Time Series Analysis and Forecasting ▶