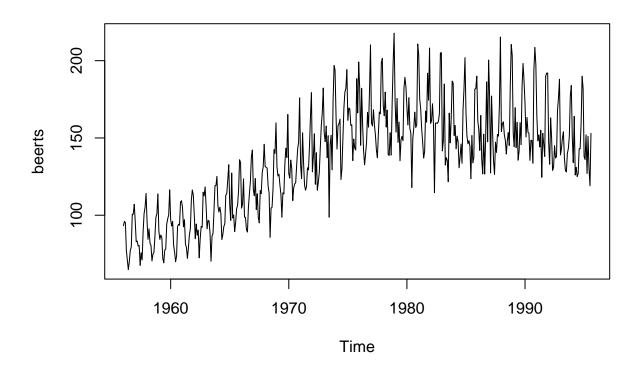
ica20_syz

Shuangyu Zhao

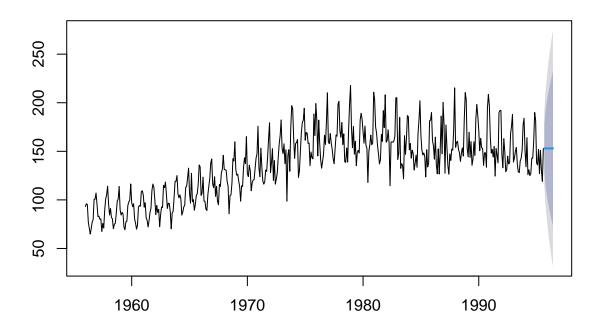
2023-03-31

```
library(forecast)
## Registered S3 method overwritten by 'quantmod':
                       from
##
     method
##
     as.zoo.data.frame zoo
beer <- read.csv("/Users/apple/Desktop/STT811_appl_stat_model/data/beer.csv")</pre>
tail(beer)
         Month Monthly.beer.production
## 471 1995-03
                                    152
## 472 1995-04
                                    127
## 473 1995-05
                                    151
## 474 1995-06
                                    130
## 475 1995-07
                                    119
## 476 1995-08
                                    153
beerts <- ts(beer$Monthly.beer.production, frequency = 12, start = c(1956, 1), end = c(1995, 8))
plot(beerts)
```



naive_beer <- naive(beerts)
plot(naive_beer)</pre>

Forecasts from Naive method

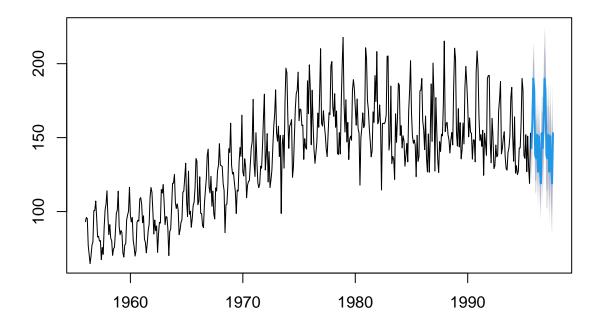


mean(abs(na.omit(naive_beer\$residuals))/beerts)

[1] 0.1081055

snaive_beer <- snaive(beerts)
plot(snaive_beer)</pre>

Forecasts from Seasonal naive method

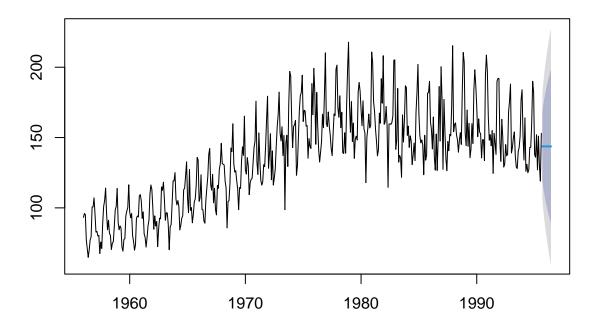


mean(abs(na.omit(snaive_beer\$residuals))/beerts)

[1] 0.06683027

ses_beer <- ses(beerts)
plot(ses_beer)</pre>

Forecasts from Simple exponential smoothing

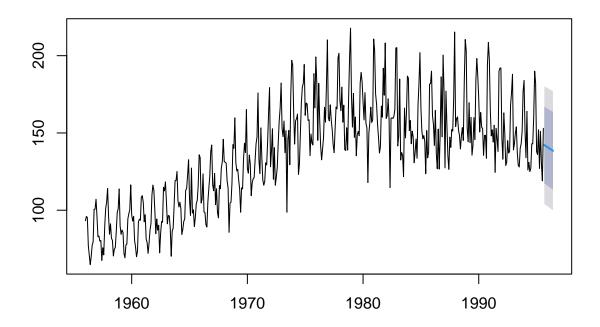


mean(abs(na.omit(ses_beer\$residuals))/beerts)

[1] 0.1091268

holt_beer <- holt(beerts)
plot(holt_beer)</pre>

Forecasts from Holt's method

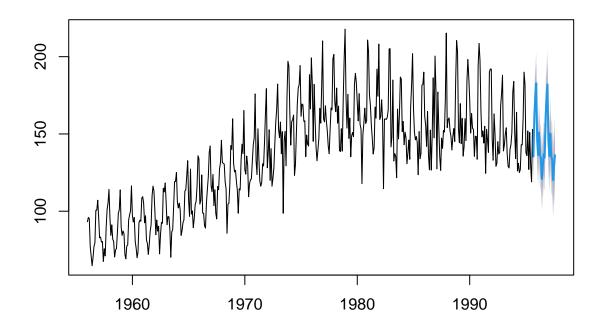


mean(abs(na.omit(holt_beer\$residuals))/beerts)

[1] 0.1135599

hw_beer <- hw(beerts)
plot(hw_beer)</pre>

Forecasts from Holt-Winters' additive method



mean(abs(na.omit(hw_beer\$residuals))/beerts)

[1] 0.05449987