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***Prof. Michail Stamatakis***

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| **Date: 13.11.18** | **Last meeting’s date: N/A** |
| **Student names:**  Alexander Hedberg, Shervin Sharifi Rad | **Degree: MEng** |
| **Secondary academic supervisor:**  N/A | **PhD student/Researcher supervisor:**  Prof. Michail Stamatakis |
| **Project title:**  *Stochastic Modelling* | |
| **Summary of last meeting (as stated in email immediately following that meeting):**   1. Requirements for the draft report due in January    1. General idea of project and motivation       1. Context of the project       2. why we are interested in this project    2. Development of model and data validity and type 2. The rolling window of the moving average    1. The current use of backward rolling window causes the MA to be constantly result in positive errors. 3. Data: Need more datapoints to calculate autocorrelation function because accuracy decreases with increased lag 4. Meeting forms procedure    1. They cannot be submitted all together at the end so after meeting 4 they will be submitted after each meeting   **Supervisor’s actions following last meeting:**   1. N/A | |
| **Main achievements since last meeting:**   1. Moving average rolling window: 2. Use literature to compare MA and AR models for forecasting 3. Plotted autocorrelation function for various rolling windows | |
| **Work planned for the coming period:** | |
| **Items for discussion at this meeting:** | |

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Supervisor signature:\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_