Some interesting things that I learned from the paper are the difference between out-of-sample and in-sample testing, different parameters used in forecasting algorithms like the fit period and lead time, fixed-origin vs. rolling-origin procedures, sliding simulations, issues that can come up from out-of-sample testing, and various ways to measure the error of different forecasting methods. All of these things can play some role in how we go about this research project. At a basic level, the terminology set in place from the paper, such as, lead time, fit period, test period, and forecasting origin can be used to help understand the problem as a whole both when learning new things about various forecasting methods or understanding the jargon and math behind them. I learned that one good way to go about our forecasting project would be to use rolling origin evaluations which involves us updating the forecasting origin every time a forecast is made and performing forecasts from each new origin. We want to be able to get more forecasts so we have a better chance of getting a more accurate result so starting here would make the most sense. Additionally, having a way to quantify the error of our forecasting and how to further recalibrate for new results is very important for any machine learning algorithm. Tashman elaborated on some good ways to go about averaging errors using different methods such as using percent error measures instead of absolute percent error measures because they are scale independent. However, the error measuring method can be skewed if the values at which the error method is measuring are close to 0. These are just more things to take into account when going our project. Lastly, the intervals in which we split our forecasting play a major role. If we are looking at a stock by day, by month, by year, even by season, all can play a significant role in how the forecasting algorithm performs. Tashman briefly describes seasonal forecasting as a factor that poses a great risk to many forecasting algorithms. There are a lot of factors to consider when creating an algorithm, choosing a method, and evaluating its performance. The Tashman paper provides great insight on how we should go about starting this project.