

QBUS6840: Tutorial 4 Tasks

In this week, we have learnt the basic pipeline of trend-cycle decomposition. In the task 1 of the tutorial example, we used additive decomposition.

The data set `CBA_1991-2017.csv` (dataset could found on Canvas) contains the monthly closing stock prices of Commonwealth Bank of Australia (CBA) from August 1991 to December 2017.

In previous tutorial task, you are asked to generate the smoothing results by using a 2×12 MA. Now you are asked to decompose the data and extract the trend and seasonality.