

QBUS6840: Tutorial 6 Tasks

In the first task of Week06 tutorial document, we have learnt how to select the best fitted α value for one-step forecasting.

Now, continue with the task 2 of week06 tutorial, you need to find the best fitted α and β value for the “`AustralianVisitors.csv`” dataset:

1. Load the dataset and implement a Holt's linear trend smoothing.
2. Define a range of α and β value to iterate over to calculate the SSE.
3. Report the best fitted α and β value and summarize your observation