MONASH University

MONASH BUSINESS SCHOOL

Slide template

Rob J Hyndman

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Outline

1 Intro

2 More stuff

Slide with Bullets

- Bullet 1
- Bullet 2
- Bullet 3

Use `\alert` to **highlight** some text

A title block

Just an example

Outline

1 Intro

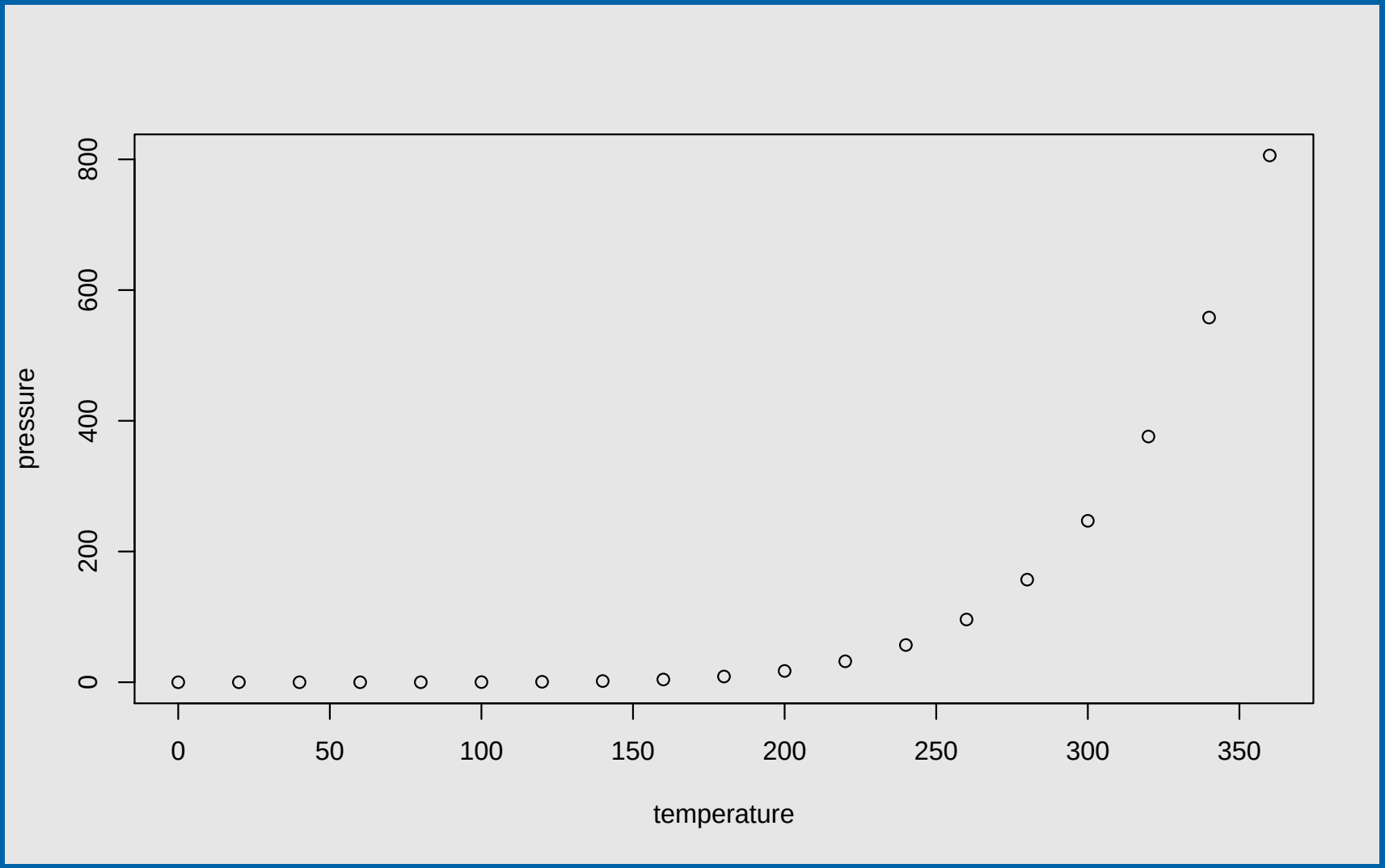
2 More stuff

Slide with R Output

```
summary(cars)
```

```
##      speed           dist       
##  Min.   : 4.0   Min.   :  2.00  
##  1st Qu.:12.0   1st Qu.: 26.00  
##  Median :15.0   Median : 36.00  
##  Mean   :15.4   Mean   : 42.98  
##  3rd Qu.:19.0   3rd Qu.: 56.00  
##  Max.   :25.0   Max.   :120.00
```

Slide with Plot



Slide with mathematics

Quantile Score for observation y. For $0 < p < 1$:

$$S(y_t, q_t(p)) = \begin{cases} p(y_t - q_t(p)) & \text{if } y_t \geq q_t(p) \\ (1-p)(q_t(p) - y_t) & \text{if } y_t < q_t(p) \end{cases}$$

Average score over all percentiles gives the best distribution forecast:

$$QS = \frac{1}{99T} \sum_{p=1}^{99} \sum_{t=1}^{T} S(q_t(p), y_t)$$