Holt’s linear trend method works best because it considers trend and seasonality. It gives better RMSE results. We can say that most of the time it is a better method for forecasting.

Smoothing the data helped me to find better estimations because it eliminated the effect of trend and seasonality.

Results of Dickey-Fuller Test:

Test Statistic -1.612920

p-value 0.476443

#Lags Used 2.000000

Number of Observations Used 11036.000000

Critical Value (1%) -3.430943

Critical Value (5%) -2.861802

Critical Value (10%) -2.566909

Dollar estimation: 6.023640040905142

Estimate holt RMSE: 0.0042999999999997485

Dollar estimation: 6.023640040905142

estimate HOLT: 6.0236

actual: 6.0193

Naive estimate: 6.0193

RMSE for holt estimation: 0.0042999999999997485

RMSE for naive estimation: 0.0