Quiz 09

Due Jan 31, 2019 at 23:59 **Points** 10 **Questions** 6
Available Jan 29, 2019 at 11:00 - Jan 31, 2019 at 23:59 3 days
Time Limit 30 Minutes

Instructions

Quiz 09 covers the material in lecture 23 (pages 167 - 171 of the Course Notes)

This quiz is no longer available as the course has been concluded.

Attempt History

	Attempt	Time	Score
LATEST	Attempt 1	10 minutes	6 out of 10

Score for this quiz: **6** out of 10
Submitted Jan 31, 2019 at 16:50
This attempt took 10 minutes.

Question 1

0 / 2 pts

We can remove a linear trend from a Non-stationary Time Series by ...

- using the differences between observations 4 time periods apart when the data is recorded quarterly
- **orrect Answer** using the differences between successive observations
- **ou Answered** All other options are correct
- using the differences between observations 12 time periods apart when the data is recorded monthly

Question 2

2 / 2 pts

We can often remove a quarterly seasonal component from a Non-stationary Time Series by ...

- using the differences between observations 12 time periods apart
- using the differences between successive observations
- Correct! using the differences between observations 4 time periods apart
- All other options are correct

Question 3

2 / 2 pts

We can often remove a monthly seasonal component from a Non-stationary Time Series by ...

- Correct! using the differences between observations 12 time periods apart
- using the differences between observations 4 time periods apart
- using the differences between successive observations
- All other options are correct

Question 4

0 / 2 pts

If we had a weekly Time Series with observations taken every day, we could remove any "seasonal" component by ...

- using the differences between observations 7 time periods apart only if there was no trend in the series
- You Answered All other options are correct

orrect Answer

using the differences between observations 7 time periods apart if there was a linear trend

using the differences between observations 7 time periods apart

Question 5

1 / 1 pts

If we had a monthly Time Series with a linear trend and a regularly repeating seasonal pattern, we could ...

None of the other options are correct

create a stationary series by differencing 1 time period apart

Correct!

create a stationary series by differencing both 1 time period apart and 12 time periods apart

create a stationary series by differencing 12 time periods apart

Question 6

1 / 1 pts

When we are building SARIMA models of differences, the backshift operator "B" ...

shifts our attention to the same month of the previous year when raised to the power of 12 (B^12)

shifts our attention back 1 time period

Correct!

All other options are correct

shifts our attention to the same quarter of the previous year when raised to the power of 4 (B^4)

Quiz Score: **6** out of 10