Quiz 05

Due Jan 17, 2019 at 23:59   **Points** 10   **Questions** 5
Available Jan 15, 2019 at 11:00 - Jan 17, 2019 at 23:59 3 days
Time Limit 30 Minutes

Instructions

Quiz 05 covers the material in lecture 13 (pages 85 - 89 of the Course Notes)

Attempt History

	Attempt	Time	Score
LATEST	Attempt 1	18 minutes	8 out of 10

Score for this quiz: **8** out of 10
Submitted Jan 17, 2019 at 13:15
This attempt took 18 minutes.

Question 1   2 / 2 pts

If we had quarterly data with our first observation recorded for Quarter 3, the first seasonal estimate listed in R would be:

○ Quarter 2

○ Quarter 4

○ Quarter 1

Correct!   ◉ Quarter 3

Question 2   0 / 2 pts

What is the main advantage of using the stl decomposition function in R rather than using moving averages?

○ The stl decomposition will always produce better predictions

○ We do not lose seasonally adjusted observations at the beginning of our series

⦿ The stl decomposition will always produce a smaller residual standard errror

○ We do not lose seasonally adjusted observations at the end of our series

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Question 3

2 / 2 pts

In a set of Technical Notes on a seasonally adjusted model we begin by ...

○ discussing whether we need to transform the seasonally adjusted data

○ discussing whether the errors have similar variation for each of the seasons

⦿ discussing the seasonal estimates and comment on the plot of the deseasonalised series

○ discussing the initial model fit

Question 4

2 / 2 pts

In order to model a seasonal series we had to transform our data before deseasonalising. When we calculate predictions, we ...

○ only calculate deseasonalised predictions if we have transformed the data

○ use the model to calculate a prediction, back-transform and then add back the seasonal component

○ use the model to calculate a prediction, add back the seasonal component and then back-transform

○ need to multiply the deseasonalised prediction by the appropriate seasonal estimate before back-transforming

Question 5

2 / 2 pts

If we have monthly data and fit an additive seasonally adjusted model ...

◉ the seasonal estimates will sum to 0

○ the seasonal estimates will sum to a negative number

○ any of the other options are possible

○ the seasonal estimates will sum to a positive number

Quiz Score: **8** out of 10