SNS College of Technology

Coimbatore - 35

19BAZ782 – Analytics for Everyone

Unit V – Predictive Analytics II

Topic…Guess…???

Presented by

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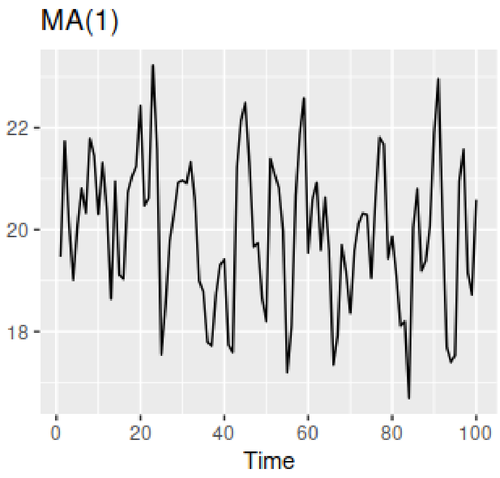
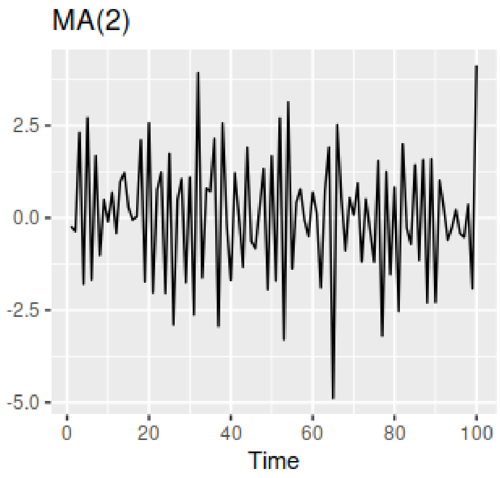
Design Thinker

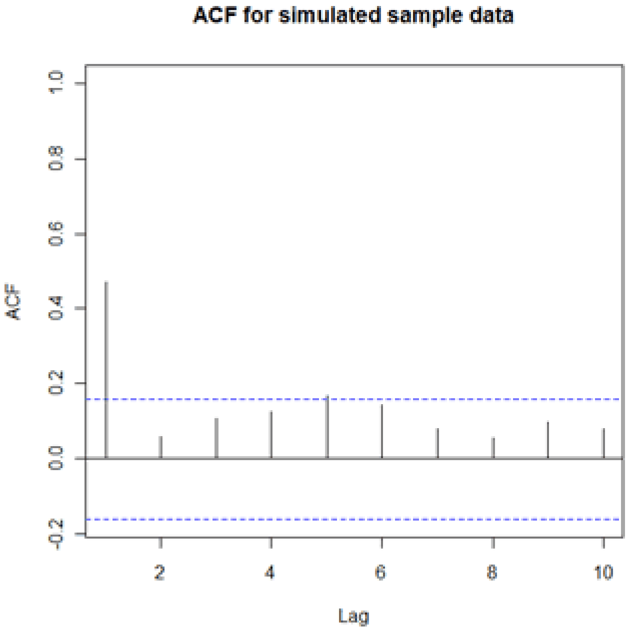
Recall

- Correlation
- Partial Auto Correlation
- White Noise

Guess the topic...???







Autocorrelation

Moving Average Model

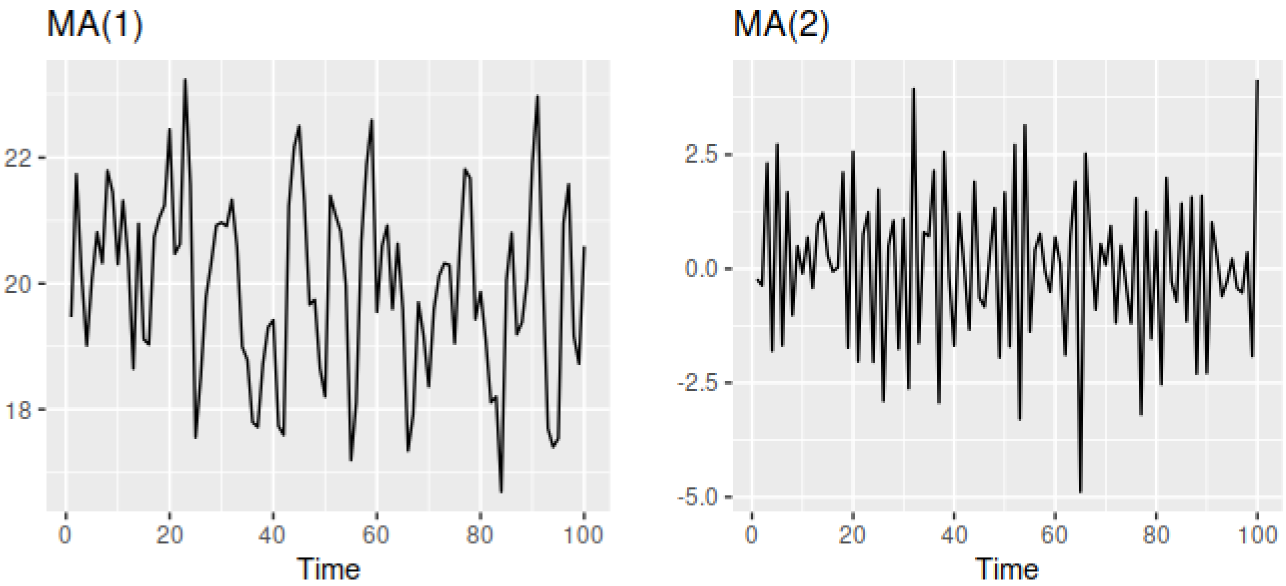
- Is a time series regression model
- Y_t is a linear function of past error

First order moving average, MA(1), is given by:

$$Y_t = \beta_0 + \beta_1 \varepsilon_{t-1} + \varepsilon_t$$

$$Y_t = \beta_0 + \beta\varepsilon_{t-1} + \beta_2\varepsilon_{t-2} + \ldots + \beta_q\varepsilon_{t-q} + \varepsilon_t$$

Moving Average Model



$$Y_t = \beta_0 + \beta\varepsilon_{t-1} + \beta_2\varepsilon_{t-2} + \ldots + \beta_q\varepsilon_{t-q} + \varepsilon_t$$

Summary

- Autocorrelation
- Moving Average Model
- Regression Model

Reference

- https://otexts.com/fpp2/MA.html
- https://online.stat.psu.edu/stat510/lesson/2/2.1
- https://365datascience.com/moving-average-model/

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