

## TS Module 17 Forecasting bounds

(The attached PDF file has better formatting.)

- Prediction limits
- Forecasting illustrations

Read Section 9.4, "Prediction limits," on pages 203-204. Know equation 9.4.2 on page 203 and the formula for an AR(1) process in the middle of page 204.

Read Section 9.5, "Forecasting illustrations," on pages 204-206. This section is graphics; there are no formulas to learn. Your student project will probably forecast the time series, and this section shows illustrations.