

TS Module 18 Forecast updates and weights

(The attached PDF file has better formatting.)

- Updating ARIMA forecasts
- Forecast weights

Read Section 9.6, "Updating ARIMA forecasts," on page 207. Know equation 9.6.1 in the middle of page 207.

Read Section 9.7, "Forecast weights," on pages 207-209.

Know equation 9.7.4 on page 208. Depending on the data in an exam problem, you may also use equation 9.7.5 on the bottom of page 208 or equation 9.7.6 on the top of page 209. The three equations are equivalent.