

Math 2345 Formulas After EXAM # 3

Time Series Chapter:

eq17.1: Moving Average Forecast of order k :

$$F_{t+1} = \frac{\sum(\text{most recent } k \text{ data values})}{k} = \frac{y_t + y_{t-1} + \dots + y_{t-k+1}}{k}$$

eq17.2: Exponentially Smoothed Forecast

$$F_{t+1} = \alpha Y_t + (1 - \alpha)F_t$$