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Forecasting With The Theta Method Kostas I. Nikolopoulos, Dimitrios D. Thomakos, 2019-03-18 The first book to be published on the Theta method, outlining under what conditions the method outperforms other forecasting methods This book is the first to detail the Theta method of forecasting – one of the most difficult-to-beat forecasting benchmarks, which topped the biggest forecasting competition in the world in 2000: the M3 competition. Written by two of the leading experts in the forecasting field, it illuminates the exact replication of the method and under what conditions the method outperforms

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Statistical Forecasting Warren Gilchrist,1976-01 The structure of the book is based on the structure of the activities involved in the practice of statistical forecasting. Part i of the book provides a general introduction to some of the development of statistical forecasting methods applicable to each of a variety of different situations. One chapter considers time

series, seasonally varying time series. Part iii deals with further facet. We look at the data that is needed for forecasting, ways in which the forecasting methods may be adapted to apply to a wider range of applications and to give a better quality of forecast. We exa- mine a wide range of methods for analysing and comparing forecast- ing methods. The routine control of an operational forecasting system. Using the methods to create even better forecasts. Inter- relation between forecast and application is explored.

Forecasting Techniques in Financial Markets Chandan Kumar (Lecturer of management), 2016

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