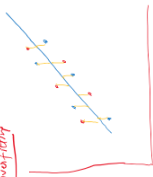
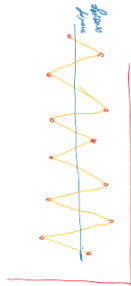
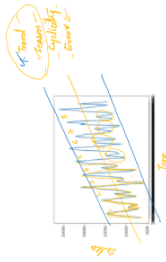


overfitting



Time Series Forecasting



- 1. Find out the trend → Regression
- 2. Find out seasonality → moving average / smoothing methods



- 1. Take a time series → Linear → RMSE
- Fit a trend → Polynomial
- Seasonal → Regression + Season
- Regression + Season
- RMSE
- Test data / hold data → RMSE
- RMSE → RMSE



- 3. All the data are combined

Model	RMSE	MAE (Test)
Linear	142.71	142.71
Polynomial	152.28	152.28
Linear + Season	152.28	152.28
Polynomial + Season	146.75	146.75
RMSE	96.28	220.21
MAE	66.72	153.12

overfitting