STAT 3331 – Exam 3 Formula Sheet

$$e_t = y_t - \hat{y}_t$$

$$MFE = \frac{\sum_{t=k+1}^{n} e_t}{n-k}$$

$$MSE = \frac{\sum_{t=k+1}^{n} e_i^2}{n-k}$$

$$MAE = \frac{\sum_{t=k+1}^{n} |e_t|}{n-k}$$

$$MAPE = \frac{\sum_{t=k+1}^{n} \left| \left( \frac{e_t}{y_t} \right) 100 \right|}{n-k}$$

$$\hat{y}_{t+1} = \frac{\sum_{i=t-k+1}^{t} y_i}{k}$$

$$\hat{y}_{t+1} = \alpha y_t + (1-\alpha)\hat{y}_t$$

$$\hat{y}_t = b_0 + b_1 t$$