## **FPro vs Autobox**

Posted on Jul 21, Posted by Tom Reilly Category Forecasting

This graph is from a client and while it is only one series, it is so illustrative. The lesson here is to model and not fit. There might not be strong enough seasonality to identify it when you only have a few months that are seasonal, unless you are LOOKING for exactly that. Hint: The residuals are gold to be mined.

This will be our shortest BLOG ever, but perhaps the most compelling? Green is FPro. Red is Autobox. Actuals are in Blue.

Tags: Tagged in: cran ets auto.arima gretl rats level shift plot forecasting trends level shifts seasonality outliers

time series box-jenkins acf pacf time series