

SEMİNER

M-Competitions and ATA Method

Guckan Yapar

Dokuz Eylul University, Department of Statistics, Izmir

guckan.yapar@deu.edu.tr

Forecasting plays a critical role for almost all of science and therefore the forecasting literature keeps expanding at a rapid rate. Alternative methods keep being proposed failing to provide adequate solutions to current problems faced when producing forecasts such as optimization and initialization issues. Recently ATA method has been proposed which can help deal with these problems while providing a very wide framework that can work under various time series settings. Any new forecasting approach has to provide solid reasons as to why and under which conditions it should be preferred and these statements can usually be based on the forecasting performance of methods in forecasting competitions. Among the most famous of these lies the M-competitions. In this talk I will both introduce ATA method and the M-competitions and provide results from the method for these data sets. Finally I will present ideas on how the forecasting performance of the method can be improved so that desirable results can be obtained for the most recent of the series M4- competition.

Date: Jun, 12th 2018

Time: 11:00 a.m.

Place: Math Department Seminer Room