

Time Series Analysis Practice Test Questions and Answers

1. What is STL decomposition?

- A) Seasonal and Trend decomposition using Loess
- B) Standard Time Lag decomposition
- C) Stochastic Trend Linearization
- D) Seasonal Temporal Leveling

2. What is Seasonal Variation

- A) Sudden variation
- B) Short term variation
- C) Long term variation
- D) None of the above

3. What is 'seasonal adjustment'?

- A) Removing the estimated seasonal component from the original series
- B) Adding seasonal indices to forecast future values
- C) Normalizing the series by its seasonal period
- D) Applying differencing at the seasonal lag

4. What is a Transfer Function model?

- A) An ARIMA model extended with lagged values of one or more input (predictor) variables
- B) A Fourier-based frequency domain model
- C) A model that transfers errors between series
- D) A changepoint detection model

Answers: 1-A 2-B 3-A 4-A

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