

符 號 說 明

- Δ : Difference Operator
- N : 觀測值總個數
- n : **window size of moving average method**
- w_t : weighting of weighted moving average method on time t
- A : intercept of regression model
- B : slope of regression model
- B : backward shift operator of ARIMA model
- ρ : parameter of auto regression on order p
- q : parameter of moving average on order q

