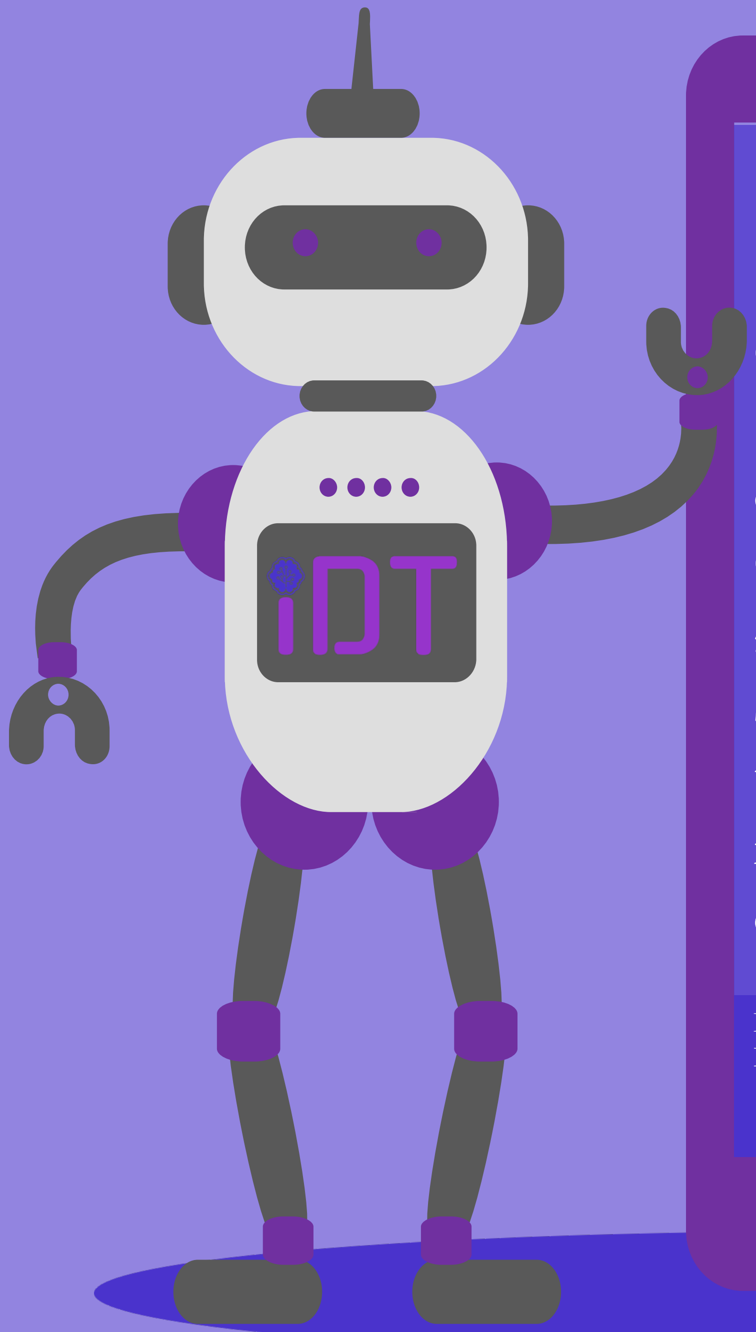

INSIGHTS TO ACTIONS WITH INSENSE

Monday, September 14, 2020

Covid-19 has thrown lots of forecasts into disarray. None of the forecasts you had pre-Covid are accurate any more and should not be relied on. So how have companies tried to modify their forecast models to regain accuracy during this period?

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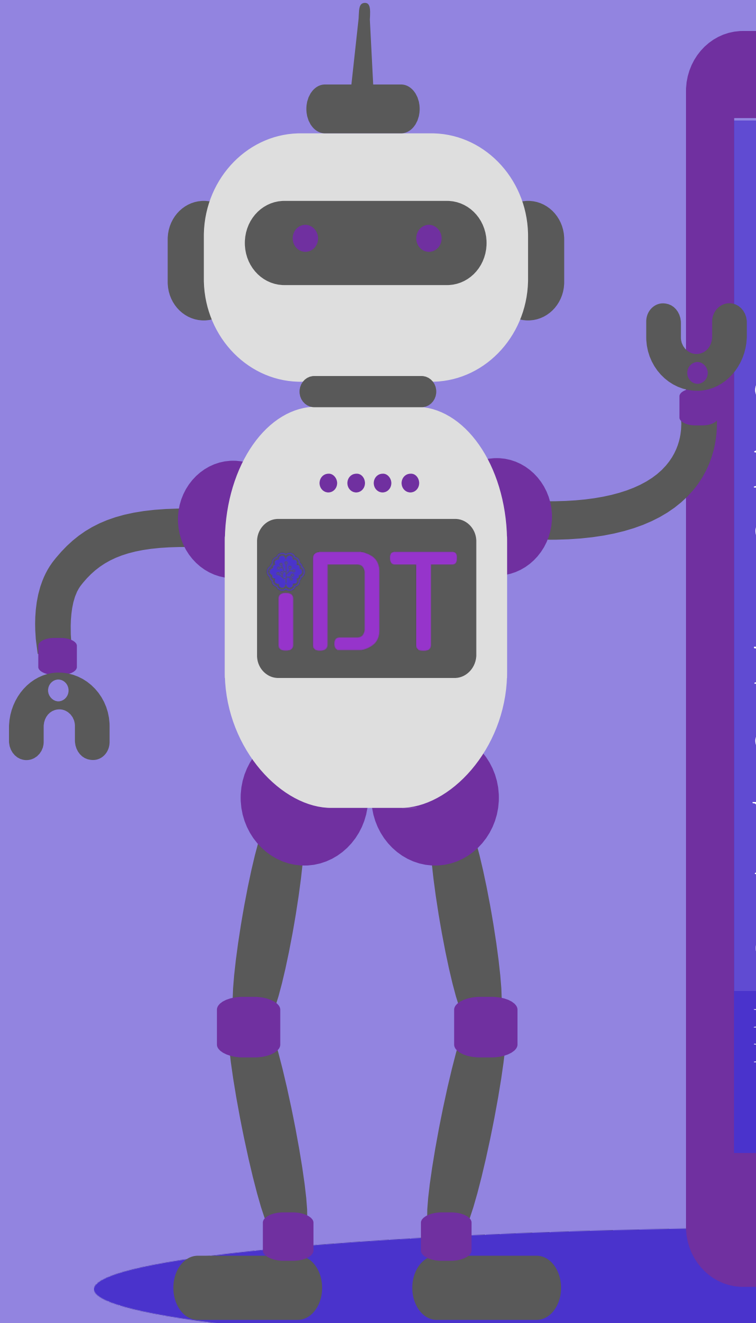

INSIGHTS TO ACTIONS WITH INSENSE

Monday, September 14, 2020

Outlier Removal: Treating all data points during the Covid period as outliers and eliminating them

Notable issue here is missing out on crucial data points that will most likely inform how the markets will perform post Covid

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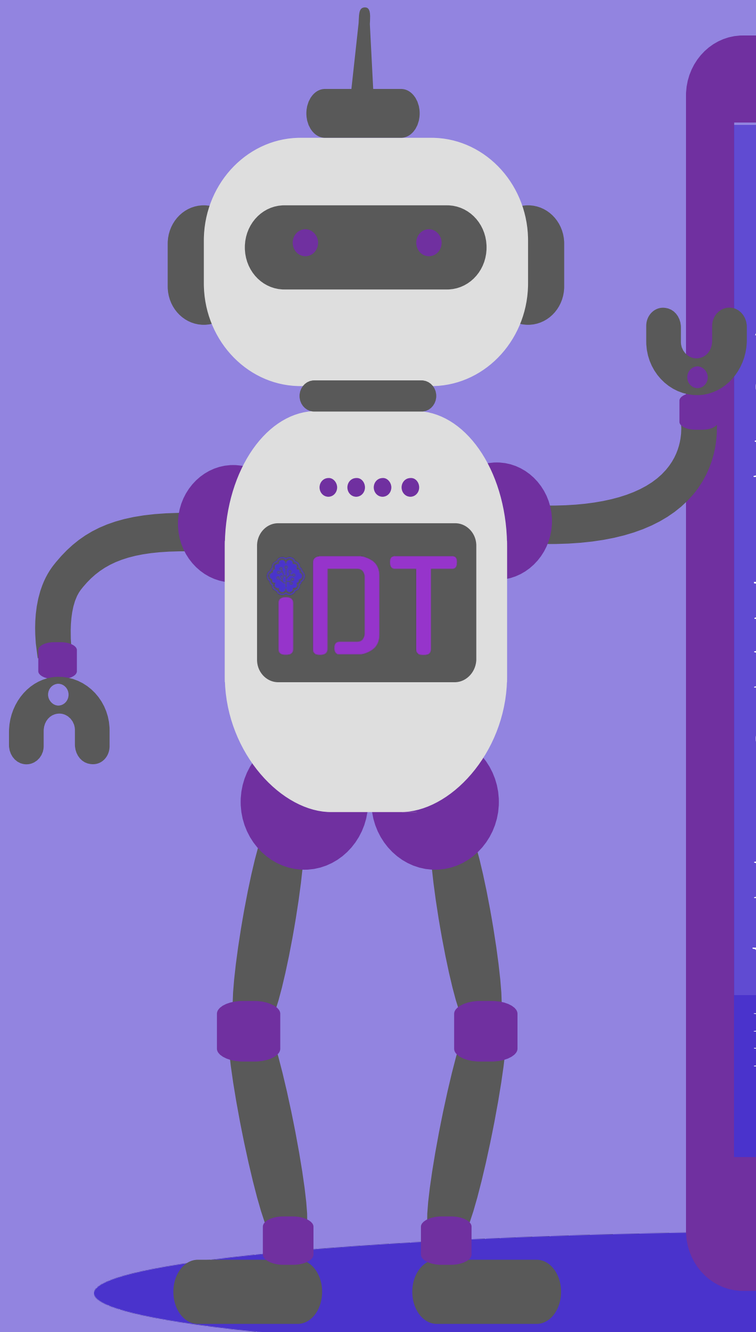

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Holiday Effect: Treating Covid period as a holiday just like Christmas

Notable issue here is that holidays are seasonal unlike Covid and to get accurate forecasts, you must know the holiday dates in the past as well as in the future

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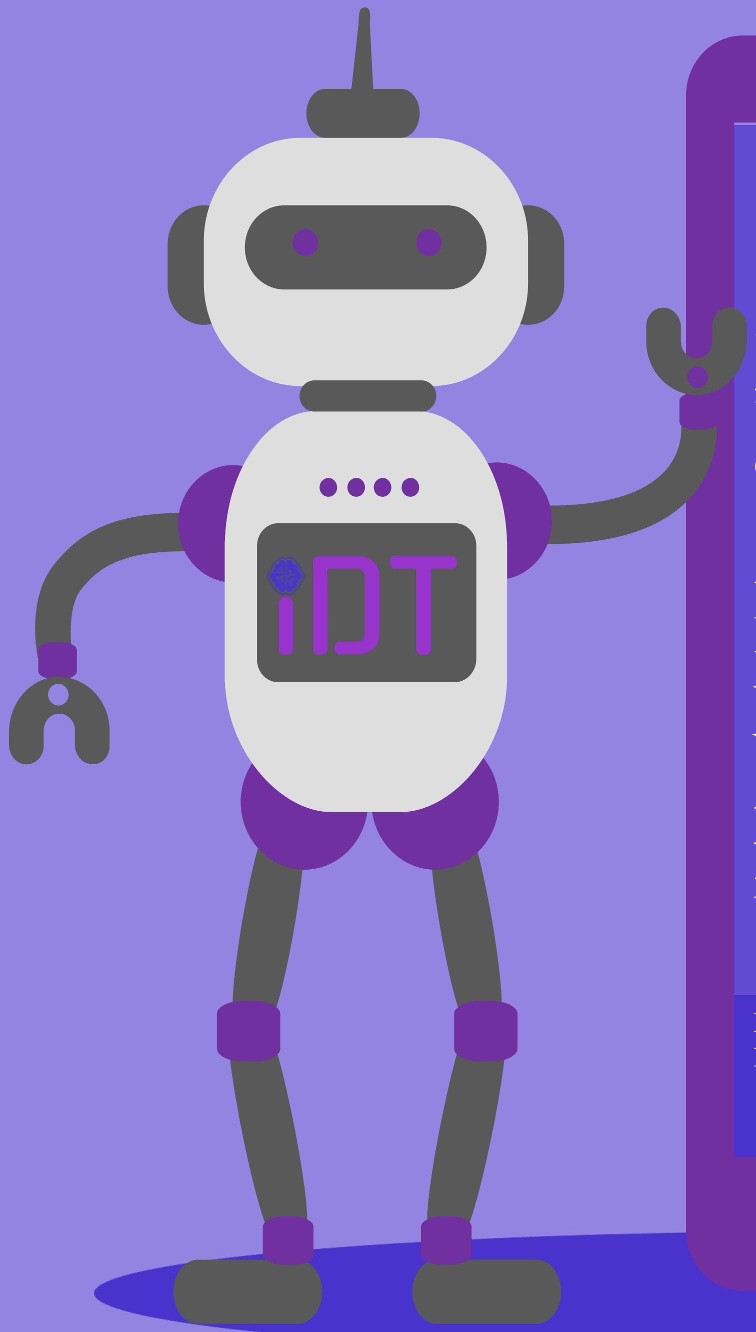

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Regressors: Adding Covid and stimulus regressors to the datasets

Regressors only work on the linear component of forecasts which better models the Covid period. Past and Future values must be known or be separately forecasted

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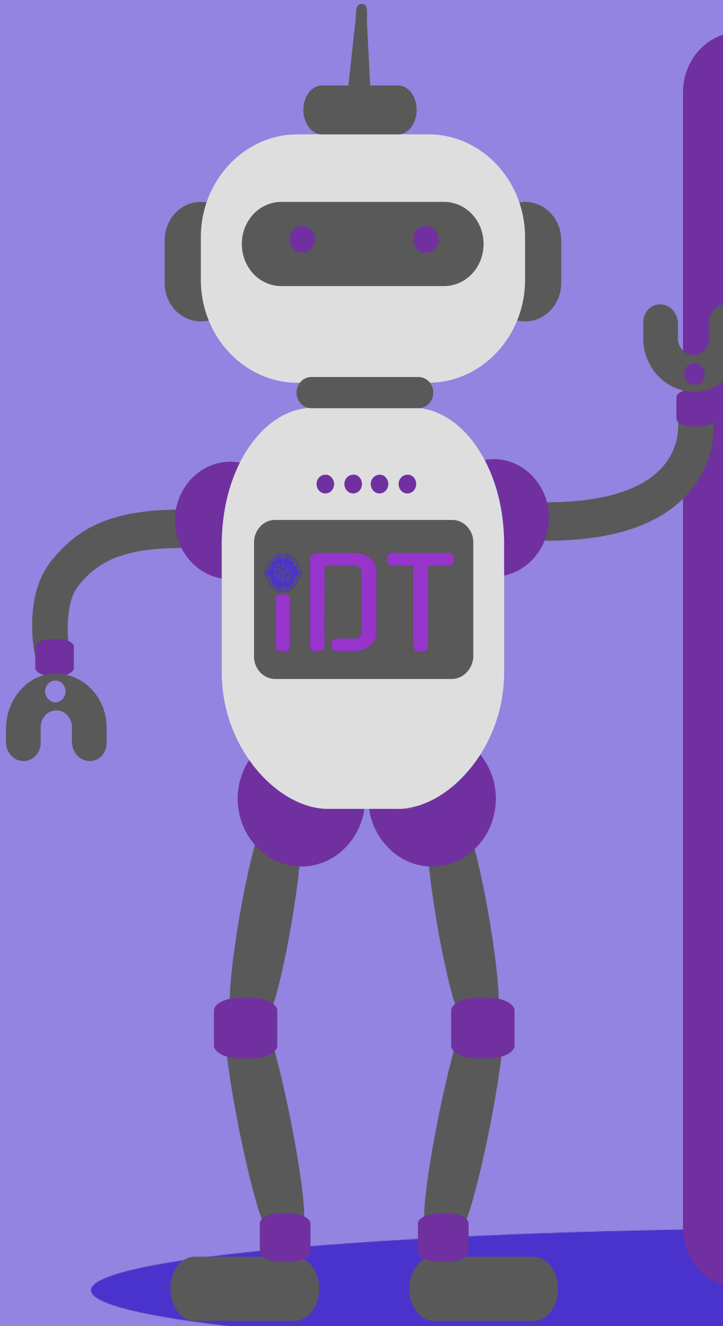

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Changepoint in March: Explicitly specifying to the model that there is a change in trend at the start of Covid (March) and at the end

Care should be taken to not override automatic changepoint detection which is crucial for other changepoints before and after Covid

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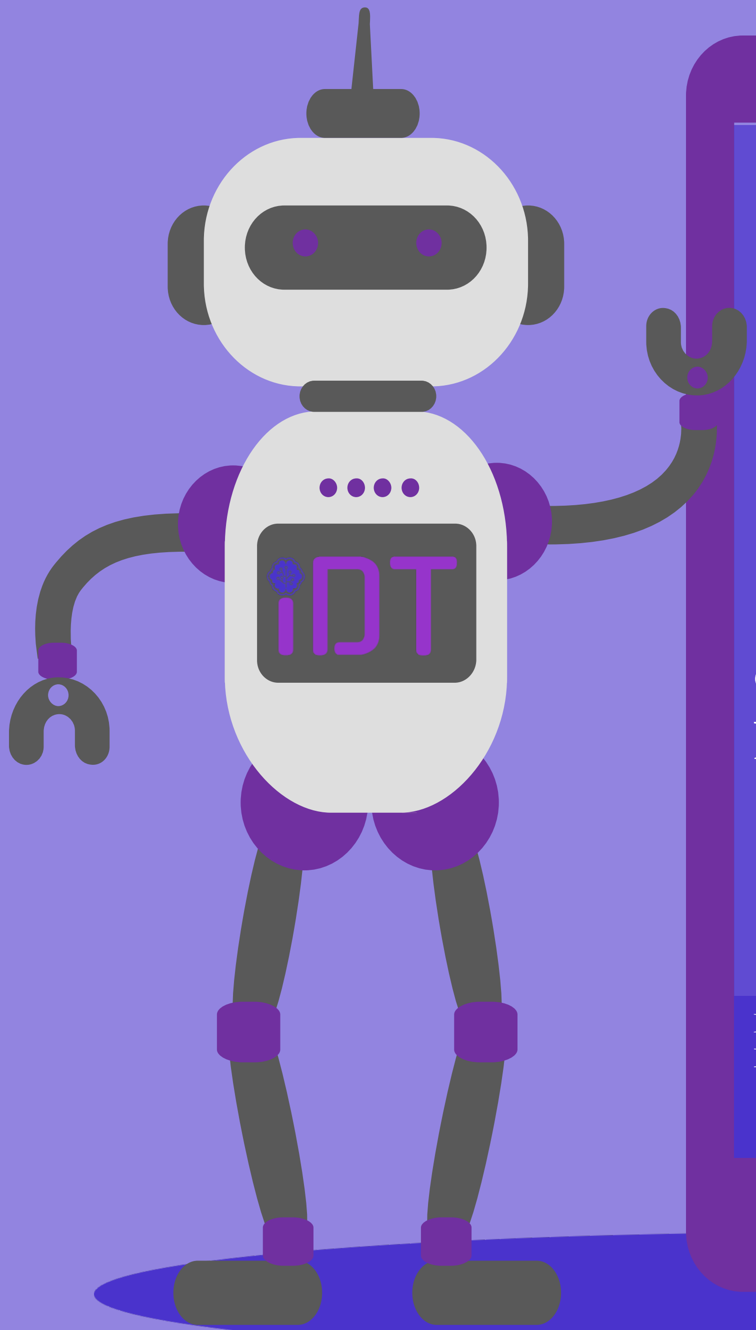

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Stop Forecasts before Covid: Forecasts only done till start of Covid and then fit sigmoid curves to model drops/recoveries against the No-Covid forecast.

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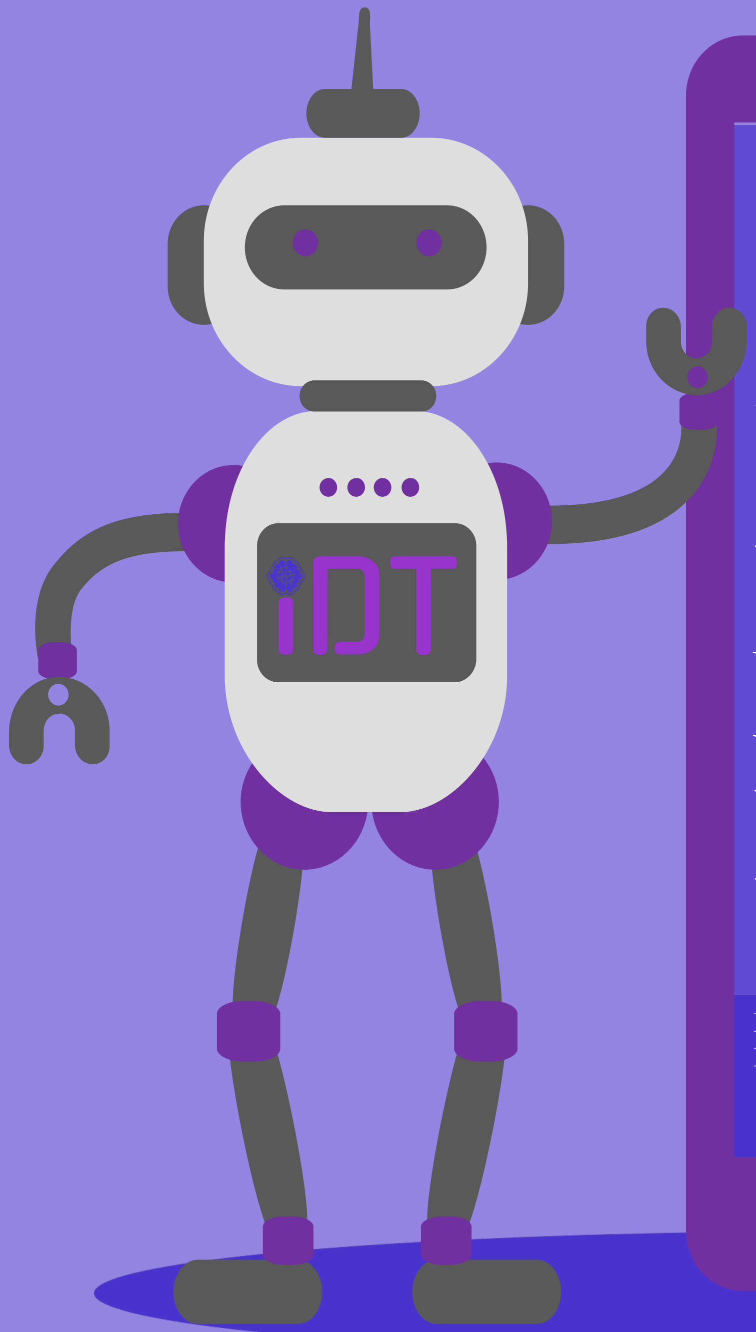

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Introducing a volatility scaling variable to the forecast

Volatility measures spread of values. Volatility scaling tries to balance out risk through time

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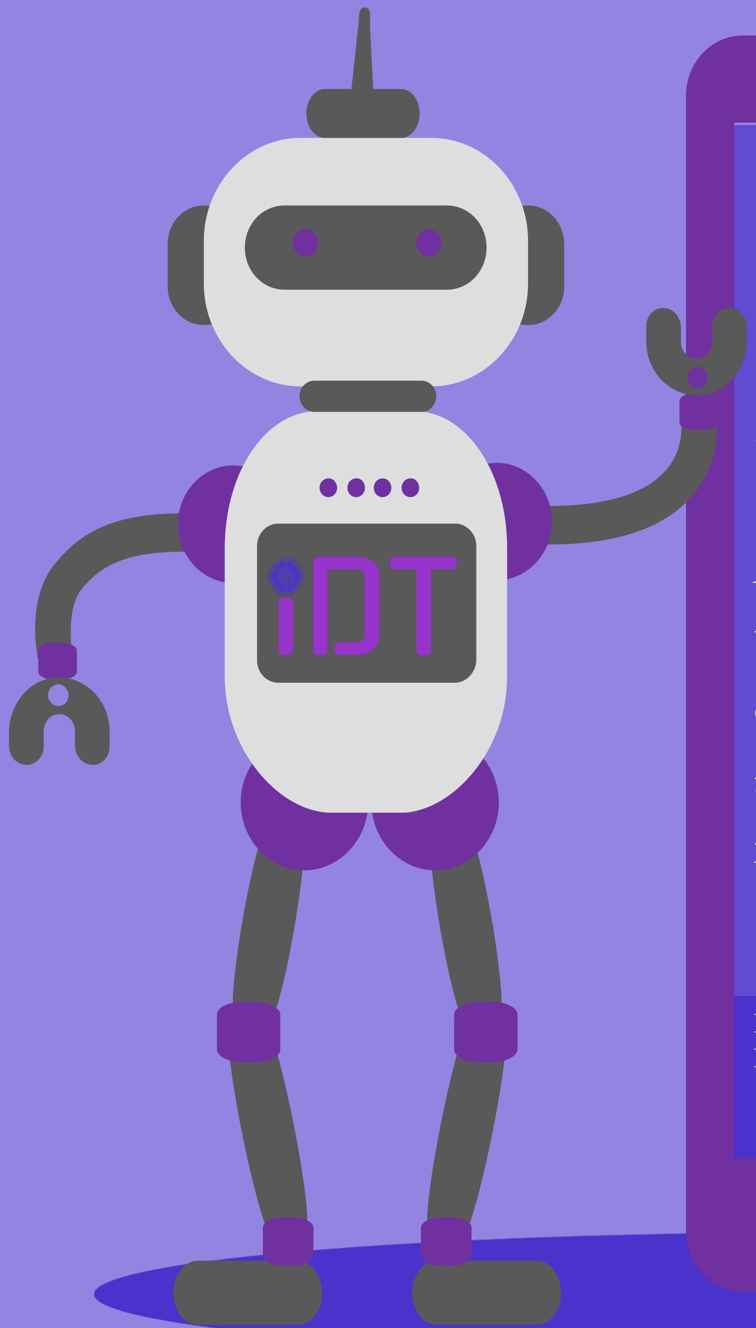

INSIGHTS TO ACTIONS WITH INSENSE

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Regularization

As one tries to accommodate the Covid effects, risks of overfitting become prominent and hence the need to regularize the models

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