

Exponential Smoothing

	A_t	F_t
Week	Sales	Forecast
1	39	
2	44	
3	40	
4	45	
5	38	
6	43	
7	39	

Calculate exponential smoothing forecasts using $\alpha = 0.2$

$$F_{t+1} = F_t + \alpha(A_t - F_t)$$



$$F_{t+1} = \alpha A_t + (1 - \alpha)F_t$$



Forecasting Using Simple Exponential Smoothing Method

VM Jensen



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