

Weighted Moving Average

smoothing_method | source-row order | page 1



Method type: smoothing_method

Design: Five-observation trailing weighted moving average with weights 1,2,3,4,5 from oldest to newest.

Formula: $WMA_t = (1 \cdot y_{(t-4)} + 2 \cdot y_{(t-3)} + 3 \cdot y_{(t-2)} + 4 \cdot y_{(t-1)} + 5 \cdot y_t) / 15$

Variables: G3

Series order: source-row order

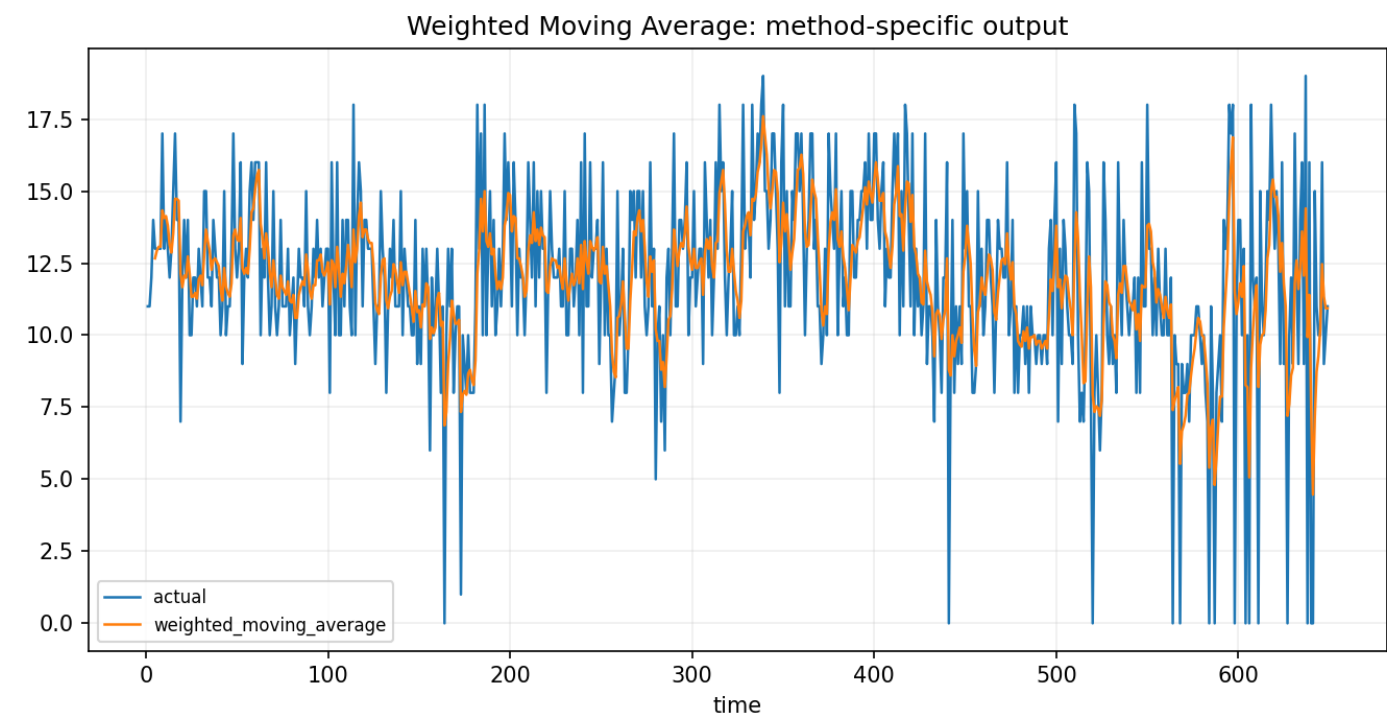
window = 5

weight_sum = 1.0

newest_weight = 0.3333333333333333

Weighted Moving Average

smoothing_method | source-row order | page 2



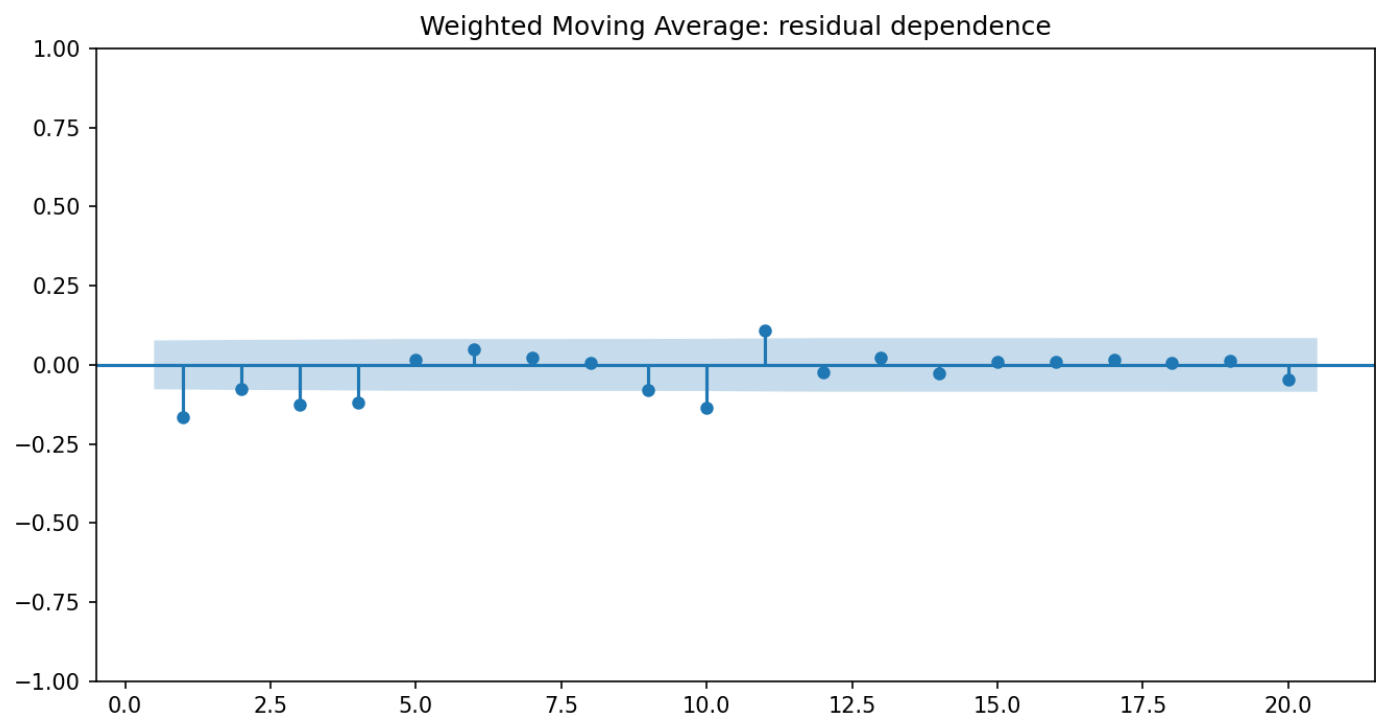
Weighted Moving Average

smoothing_method | source-row order | page 3



Weighted Moving Average

smoothing_method | source-row order | page 4



Weighted Moving Average

smoothing_method | source-row order | page 5

