South Asian Journal of Management Sciences
Vol. 10, No. 2, (Fall 2016)

Winter Holts Oscillatory Method; A New Method of Resampling in Time Series

Muhammad Imtiaz Subhani[1] and Muhammad Furquan Saleem[2*]

ABSTRACT

The core proposition behind this research is to create innovative methods of bootstrap that can be applied in time series data. In order to find new methods of bootstrapping, various methods were reviewed; The data of automotive Sales, Market Shares and Net Exports of the top 10 countries which includes China, Europe, United States of America (USA), Japan, Germany, South Korea, India, Mexico, Brazil, Spain and, Canada from 2002 to 2014, were collected through various sources which include Eikon, Index Mundi and World Bank. The findings of this paper confirmed that Bootstrapping for resampling through winter forecasting by Oscillation and Average methods give more robust results than the winter forecasting by any general methods.

Keywords: Winter Holts Oscillatory Method, bootstrapping, resampling.

Author's Affiliation:

Institution:	[1]Iqra University	[2]Iqra University
Country:	[1] Pakistan	[2]Pakistan
Corresponding Author's Email:	[1]drsubhani@iurc.edu.pk	