



THE UNIVERSITY OF
CHICAGO

Department of Statistics

MASTER'S THESIS PRESENTATION

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**Tests of Seasonality and Homogeneity of Variance of
Steel Prices of Ma Steel (Hefei) Company, China**

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110 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

In this paper, I study the behavior of daily steel price patterns. The data consists of three-year daily prices for 28 types of steels. I focus on finding seasonality and detection of change points in the data, which play significant role in the forecast of steel prices. Using Lomb-Scargle Periodogram and other exploratory analysis, I find that there is little statistical evidence in the data for consistent seasonal behavior. However, tests of homogeneity of variance performed on the data provide statistical evidence against homogeneity. I then explore possible time values of change points in the price data.

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