



Methodological Evaluation of Smallholder Farm Systems in Tanzania Using Time-Series Forecasting Models

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Abstract

Recent studies have highlighted the importance of smallholder farm systems in Tanzania's agricultural sector. A systematic literature search was conducted using databases such as Scopus and Web of Science. Studies were selected based on relevance to smallholder farms and the use of time-series forecasting models for efficiency measurement. Time-series forecasting models showed significant potential in measuring efficiency gains, with an average forecast error of $\pm 15\%$ across studies. The review underscores the effectiveness of time-series forecasting models in evaluating smallholder farm systems' performance. Further research should explore integrating multiple forecasting models to enhance accuracy and reliability. Model estimation used $\hat{\theta} = \operatorname{argmin}\{\theta\} \sum_{i=1}^n (y_i - f(\theta(\xi)))^2 + \lambda \|\theta\|_2^2$, with performance evaluated using out-of-sample error.

Keywords: Tanzania, Smallholder Agriculture, Methodology, Time-Series Analysis, Forecasting Models, Efficiency Measures, Quantitative Methods

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