ABSTRACT

The topic: Models and methods of selected non-stationary processes prognostication.

Diploma contains: 83 p., 10 fig., 6 tabl., 2 appendices, 15 sources.

Object of research – methods for modeling and predicting the dynamics of contact center calls.

The aim – to design information and analytical system for modeling and forecasting financial and economic stationary and nonstationary financial and economic processes.

Conducted a review of some known methods of time series prediction.

Created informational analytical system for modeling and forecasting based on autoregressive models slip medium and Holt-Winters model.

The system is implemented on using the programming language Matlab, are examples of programs for prediction of actual financial and economic indicators. The ways of a possible further improvement of the system.

AUTOREGRESSION, EXPONENTIAL SMOOTHING, REGRESSIVE MODELING, FORECASTING.