

ABSTRACT

Graduate work: 60 with., 15 Fig., 13 Table. 8 sources , 2 application.

The topic: “Methods of evaluating the model structure and forecasts based on it”

Object of the research - the time series.

Purpose of the study - models, methods for assessing the structure of models, their parameters and forecasts derived from these models.

The purpose is to analyze and determine the best estimates for the prediction and selection of the optimal model to compute better forecasts.

The work implemented software application that would allows carrying out research in accordance with the purpose of work. The comparative analysis of the effectiveness of methods of valuation models was performed. The paper also presents research results in tabular and graphical form.

FORECASTING, TIME SERIES, AVERAGE MOVING, PROGNOSIS, AUTOREGRESSION.