

## ABSTRACT

Bachelor's thesis: 90 p., 16 fig., 12 tabl., 3 appendixes, 13 sources.

Theme: Combining forecast estimates, generated with alternative approaches.

The main aim of the thesis is designing and implementation of informational-analytical system for modelling and forecasting as well as researching the methods of forecasts' combination. While working on the graduation thesis, the most widely used, among existing at the moment, methods of forecasting of time series were reviewed and analyzed, the advantages, disadvantages and relevance of their application were studied. In addition, a research considering the idea of combining forecast estimates, generated with different approaches, was carried out and the Ukrainian and foreign literature relevant to the topic and substantiated the advantages of this approach were analyzed. The system was implemented in the MATLAB environment with the usage of GUI, the examples of use for forecasting real financial and economic processes are given. Also possible ways of further improvement of the system were considered.

TIME SERIES, FORECASTING, PROCESS MODELLING,  
AUTOREGRESSION, COMBINING