ABSTRACT

Explanatory note to the diploma project: 75 p., 28 fig., 6 tabl., 2 appendices, 9 sources.

The topic: Comparabive analysis of forecasting techniques on economic and financial processes.

Object of research – methods for modeling and predicting the dynamics of nonstationary financial and economic processes.

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

This paper examined and analyzed the two most used, with currently existing, products for statistical analysis. Conducted a review of some known methods of time series prediction.

It was created informational analytical system for modeling and forecasting based on autoregressive models slip medium and exponential smoothing.

The system is implemented on using the programming language Matlab,there 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.