

ABSTRACT

Thesis: 81 p., 6 tables, 19 fig., 2 appendix, 20 sources.

FORECASTING, REGRESSIVE MODEL, ADEQUACY OF MODELS, HETEROSKEDASTICITY, STAGE-PROCESSING PROCESS, EVIEWS, SUM OF SQUARED ERRORS.

In this work, the analysis and comparison of forecasting methods of non-stationary financial and economic processes is carried out.

The object of research is stationary and non-stationary financial and economic processes.

The subject of the study - the methods of modeling, as well as evaluation and analysis of the quality of forecasts of financial and economic processes.

Methods of research - theory of modeling and forecasting, regression analysis, statistical methods.

The purpose of the work is to design an information and analytical system for modeling and forecasting of financial and economic stationary and non-stationary financial and economic processes. The system is based on the Python tool platform and tested with actual statistics on the development of non-stationary processes.