

## ABSTRACT

Models for forecasting parameters of digital advertising traffic.

Master's thesis: 112 p., 48 fig., 40 tabl., 3 appendixes and 30 sources.

The object of study – digital advertising traffic in the form of statistical data.

Subject of research – models and methods of analysis of data in the form of time series, methods of applied statistics.

Purpose – constructing time series models for forecasting the most important characteristics of digital advertising traffic.

Methods of research – time series models for forecasting data and comparative analysis of the obtained models.

This paper presents the results of construction of time series models, which are intended for forecasting of the most important characteristics of digital advertising traffic. Described the results of the comparative analysis of the obtained models with the help of information criteria, and also in terms of their accuracy. Was found that for our task, the best model is the ARIMAX model (Autoregressive integrated moving-average model with exogenous inputs). Therefore, it is recommended to use this model for further research.

Based on master's dissertation were written theses as well as a scientific article. The theses will be published in the SAIT-2018 conference Book of Abstracts. The scientific article will be published in the electronic collection of reports at the CEUR publishing house (CEUR Workshop Proceedings).

The further development of the research object – is the construction of new ones, as well as the improvement of existing time series models for forecasting the most important characteristics of digital advertising traffic. And also – it is a generalization of the research, conducted in this paper, on the analysis of individual sites from the digital advertising traffic.

DIGITAL ADVERTISING TRAFFIC, STATISTICAL ANALYSIS OF DATA, TIME SERIES, FORECASTING OF DATA IN THE FORM OF TIME SERIES, AR MODEL, ARMA MODEL, ARIMA MODEL, ARIMAX MODEL.