

ABSTRACT

Theme: “Adaptive models for forecasting exchange rates”

Bachelor’s thesis: 99 p., 15 figs, 15 tab., 2 appendix, 15 sources.

ADAPTIVE MODELS OF FORECASTING, PROGNOSIS, TIME SERIES ANALYSIS, MODELING, CURRENCY, HOLT MODEL, TRIGGER-CREATIVE MODEL, BROWN MODEL.

The theme of the work is the adaptive methods of modeling and forecasting of the time series.

Subject of research: adaptive methods of predictive modeling: Brown model, Holt model, Trigg-Lich model.

The purpose of the work: to compare the existing adaptive models of forecasting, to consider their work on the example of forecasting the exchange rate.

Actuality: analysis, modeling and forecasting of financial and economic processes is the basis for developing managerial decisions at all levels of the economic hierarchy. This task is characterized by increased complexity and ambiguity. Therefore, the question arises in the effective analysis and development of such models and methods that would accurately describe the current financial and economic processes.

The simulation of the hryvnia-dollar course was carried out by three adaptive methods of forecasting. The obtained results are analyzed, the comparative analysis of the considered forecasting methods is performed.