

ABSTRACT

The theme: ‘Macroeconomic models for forecasting car sales in the Ukrainian market’

Diploma work: 103 p., 41 fig., 9 tabl., 2 appendixes, 15 references.

STATIONARITY OF THE TIME SERIES, COINTEGRATION, MACROECONOMIC FACTORS, VECTOR AUTOREGRESSION MODEL, VECTOR ERROR CORRECTION MODEL

The object of the study – time series of car sales in the Ukrainian market and time series of some macroeconomic indicators of Ukraine.

The subject of the study – forecasting models using macroeconomic parameters.

The purpose of the study – to analyze the object of the study, to build some macroeconomic models, to compare the results.

Methods of the study - method of checking stationarity: Augmented Dickey-Fuller test; method of checking cointegration: Johansen test.

The relevance of the study – planning a strategy of action is a must for any business. Given the rather difficult economic and political situation in Ukraine, it is necessary to build adequate models for forecasting future demand that will consider their impact.

The results of the study –two models - vector autoregression and vector error correction model were built and compared.

Further improvements of the study – use in forecasting additional variables that may have an impact on the object of research, as well as studying and comparing the results with other methods of forecasting.