ABSTRACT

The work consists of 99 p., 15 fig., 7 tabl., 2 sup., 13 sources.

The theme: «Automatized selection of forecasting models in decision support systems».

FORECASTING MODELS, DECISION SUPPORT SYSTEM, SHORT-TERM FORECASTING, ESTIMATION OF FORECAST QUALITY.

This work is devoted to the study of methods and models of forecasting, namely autoregressive models of different types and orders.

The purpose of the thesis is to study the behavior of time series and their construction on the basis of various autoregressive models of various types, as well as the development of a software product for obtaining practical results and the choice of the best model for the visual visualization of data short-term forecasting of various processes.

The object of the study is the statistical data of various economic and financial processes that are converted into time series.