

## ABSTRACT

Bachelor thesis: p., tabl., fig., add. and references

### COMPARATIVE ANALYSIS OF MODELS OF TIME RANKS

The theme: Comparative analysis of models of time series

This work is devoted to the comparison and estimation of forecasting models, namely automated regression with integrated moving average (ARIMA) and autoregressive with fractional integrated moving average (ARFIMA).

The purpose of the thesis is to compare and evaluate the forecasting model, determining the best for different time series. Also, the implementation of models on various software products, such as Python, R, SAS. Since various numerical tools for analyzing time series usually give quite different, and sometimes radically different results.

The object of the study is stationary and non-stationary time series, software packages, as well as the ARIMA model itself and ARFIMA's long memory model.