ABSTRACT

The thesis is presented in 62 pages. It contains 2 appendixes and bibliography of 7 references. Ten figures and 2 tables are given in the thesis.

The goal of the thesis is to study existing models for forecasting, analysis of selected financial and economic processes and comparison of forecasting methods in terms of quality models.

The paper analyzes the existing methods of prediction - trend models, regression analysis, the method of group account of arguments, neural network techniques, autoregression, moving average. It was made a comparing of them in terms of what kind of input data they work with, ease and accuracy of calculations. For prediction was selected inflation and stock prices by methods of autoregression and autoregression moving average.

There were a number of calculations with both methods for each financial and economic process with the aim to choose the best model for forecasting.

Keywords: autoregression, moving average, financial and economic process, autocorrelation, least squares method, prediction.