

ABSTRACT

Work realized on the 53 sheets, links to a list of the used literature consists of the 16 names, there are 12 pictures and 6 tables.

The main goal of this work is the measurement of the parameters in linear regression model with constraints imposed on them.

Within the thesis analyzed the existing methods for the implementation of the task and conducted comparative analysis (advantages and disadvantages are demonstrated). Also available the feasibility of using the selected method.

Was selected method of evaluating unknown parameters involving prior information in the form of constraints - inequalities.

Means achieve this goal is to create software with the help of computer mathematics MatLab.

The mathematical software is used for students and teachers dealing with regression analysis on the economy, psychology and statistics for training purposes.

Based on the statistical data were tested mathematical software designed and analyzed the results.

Keywords: multicollinearity, linear regression with restrictions on the parameters, the method of least squares