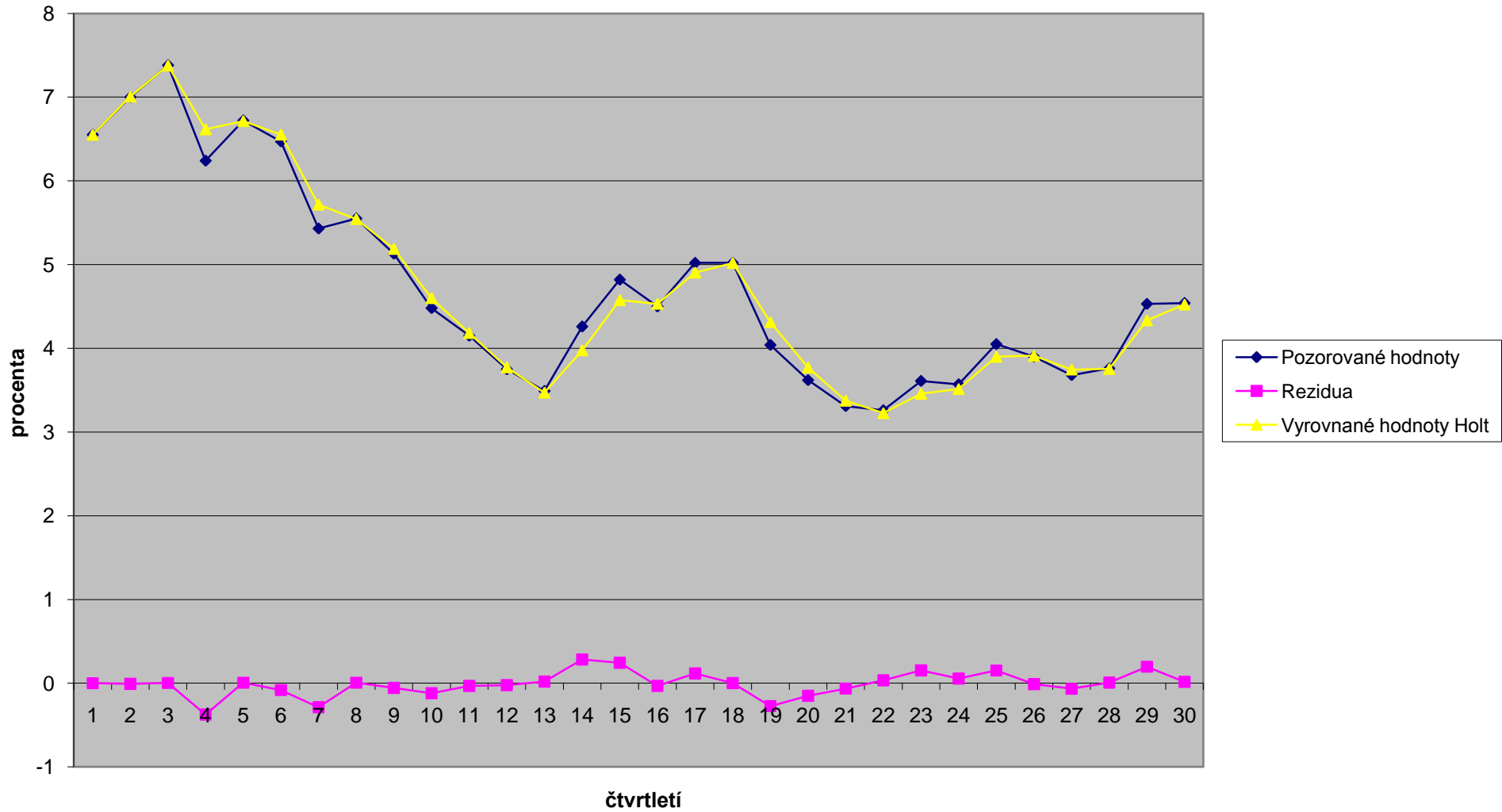


Holtova metoda - C932 Výnosy z dluhopisů



počáteční | alfa = 0.75 | gama = 0.25

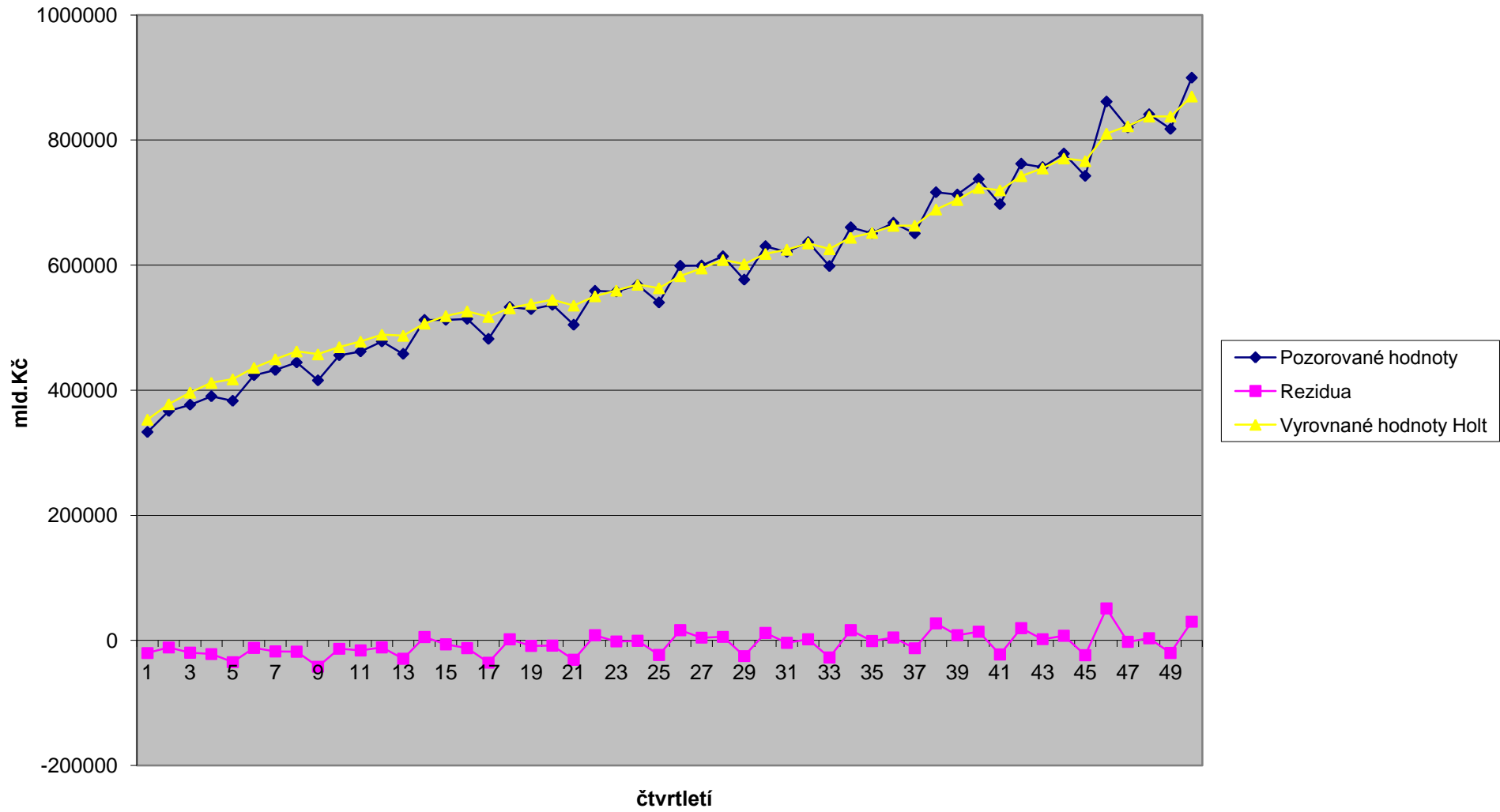
počáteční hodnoty jsou určeny jako $L_0=y_t$, $T_0=y_2-y_1$

L0	T0	0.000	S01
6.550	0.450	0.000	S02
		0.000	S03
		0.000	S04

DATE	NOBS	REVENUE	rezidua	HOLT	L_t	T_t	abs.rezidua
2000Q2	1	6.55	0.000	6.550	6.663	0.366	0.000
2000Q3	2	7	-0.007	7.007	7.007	0.360	0.007
2000Q4	3	7.38	0.003	7.377	7.377	0.363	0.003
2001Q1	4	6.24	-0.375	6.615	6.615	0.082	0.375
2001Q2	5	6.72	0.006	6.714	6.714	0.086	0.006
2001Q3	6	6.47	-0.083	6.553	6.553	0.024	0.083
2001Q4	7	5.43	-0.287	5.717	5.717	-0.191	0.287
2002Q1	8	5.55	0.006	5.544	5.544	-0.186	0.006
2002Q2	9	5.13	-0.057	5.187	5.187	-0.229	0.057
2002Q3	10	4.48	-0.119	4.599	4.599	-0.319	0.119
2002Q4	11	4.15	-0.033	4.183	4.183	-0.343	0.033
2003Q1	12	3.75	-0.022	3.772	3.772	-0.360	0.022
2003Q2	13	3.49	0.019	3.471	3.471	-0.345	0.019
2003Q3	14	4.26	0.284	3.976	3.976	-0.133	0.284
2003Q4	15	4.82	0.244	4.576	4.576	0.050	0.244
2004Q1	16	4.5	-0.032	4.532	4.532	0.027	0.032
2004Q2	17	5.02	0.115	4.905	4.905	0.113	0.115
2004Q3	18	5.02	0.001	5.019	5.019	0.114	0.001
2004Q4	19	4.04	-0.273	4.313	4.313	-0.091	0.273
2005Q1	20	3.62	-0.151	3.771	3.771	-0.204	0.151
2005Q2	21	3.31	-0.064	3.374	3.374	-0.252	0.064
2005Q3	22	3.26	0.035	3.225	3.225	-0.226	0.035
2005Q4	23	3.61	0.153	3.457	3.457	-0.112	0.153
2006Q1	24	3.57	0.056	3.514	3.514	-0.070	0.056
2006Q2	25	4.05	0.151	3.899	3.899	0.044	0.151
2006Q3	26	3.9	-0.011	3.911	3.911	0.036	0.011
2006Q4	27	3.68	-0.067	3.747	3.747	-0.014	0.067
2007Q1	28	3.76	0.007	3.753	3.753	-0.009	0.007
2007Q2	29	4.53	0.196	4.334	4.334	0.138	0.196
2007Q3	30	4.54	0.017	4.523	4.523	0.151	0.017
2007Q4	31			1.169	1.169	-0.725	0.000
	32						0
		4.728	-0.010	143			0.096
		yprum	ME				MAE

rezidua ²
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0.000
0.000
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0.003
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0.039
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MSE

Holtova metoda - C943: HDP ČR



počáteční | alfa = 0.4 | gama = 0.1

počáteční hodnoty jsou určeny jako $L_0=y_t$, $T_0=y_2-y_1$

L_0	T_0	0.000	S01
332995	33623	0.000	S02
		0.000	S03
		0.000	S04

DATE	NOBS	HDPCR	rezidua	HOLT	Lt	Tt	abs.rezidua
1995Q1	1	332995	-20174	353169	353168.8	32278.1	20174
1995Q2	2	366618	-11297	377915	377915.3	31524.9	11297
1995Q3	3	376688	-19651	396339	396339.4	30214.8	19651
1995Q4	4	390221	-21800	412021	412020.9	28761.5	21800
1996Q1	5	382859	-34754	417613	417613.1	26444.6	34754
1996Q2	6	423953	-12063	436016	436015.8	25640.4	12063
1996Q3	7	432152	-17702	449854	449854.5	24460.2	17702
1996Q4	8	444324	-17994	462318	462318.4	23260.6	17994
1997Q1	9	415593	-41992	457585	457584.6	20461.1	41992
1997Q2	10	455790	-13353	469143	469143.5	19570.9	13353
1997Q3	11	461902	-16087	477989	477989.4	18498.4	16087
1997Q4	12	477809	-11207	489016	489016.3	17751.3	11207
1998Q1	13	457925	-29306	487231	487230.5	15797.6	29306
1998Q2	14	512225	5518	506707	506706.9	16165.4	5518
1998Q3	15	512408	-6279	518687	518686.6	15746.9	6279
1998Q4	16	513925	-12305	526230	526230.1	14926.5	12305
1999Q1	17	481895	-35557	517452	517452.0	12556.1	35557
1999Q2	18	532968	1776	531192	531192.0	12674.5	1776
1999Q3	19	529465	-8641	538106	538105.9	12098.4	8641
1999Q4	20	536469	-8241	544710	544710.2	11549.0	8241
2000Q1	21	504479	-31068	535547	535547.1	9477.8	31068
2000Q2	22	558691	8200	550491	550491.3	10024.4	8200
2000Q3	23	557780	-1641	559421	559421.5	9915.0	1641
2000Q4	24	568219	-670	568889	568889.5	9870.3	670
2001Q1	25	540124	-23181	563305	563305.5	8324.9	23181
2001Q2	26	598842	16327	582515	582515.0	9413.3	16327
2001Q3	27	599262	4400	594862	594861.8	9706.7	4400
2001Q4	28	613986	5651	608335	608335.5	10083.4	5651
2002Q1	29	576665	-25052	601717	601717.3	8413.2	25052
2002Q2	30	630141	12006	618135	618134.7	9213.6	12006
2002Q3	31	621004	-3807	624811	624810.6	8959.9	3807
2002Q4	32	636622	1711	634911	634911.1	9073.9	1711
2003Q1	33	598385	-27360	625745	625745.0	7249.9	27360
2003Q2	34	660401	16444	643957	643957.4	8346.2	16444
2003Q3	35	650791	-908	651699	651698.5	8285.7	908
2003Q4	36	667533	4529	663004	663003.7	8587.6	4529
2004Q1	37	650616	-12585	663201	663201.2	7748.6	12585

2004Q2	38	716444	27297	689147	689147.5	9568.4
2004Q3	39	712711	8397	704314	704313.9	10128.2
2004Q4	40	737591	13889	723702	723701.7	11054.1
2005Q1	41	697345	-22446	719791	719791.5	9557.7
2005Q2	42	762115	19659	742456	742455.5	10868.3
2005Q3	43	756632	1985	754647	754647.1	11000.7
2005Q4	44	778304	7594	770710	770710.3	11506.9
2006Q1	45	742621	-23758	766379	766378.7	9923.1
2006Q2	46	861462	51096	810366	810365.9	13329.5
2006Q3	47	820093	-2161	822254	822254.4	13185.4
2006Q4	48	841083	3386	837697	837697.1	13411.1
2007Q1	49	817704	-20043	837747	837746.5	12074.9
2007Q2	50	899674	29912	869762	869762.5	14069.0
2007Q3	51				530298.9	
2007Q4	52				318179.3	
		588310	-5866	29708813		
		yprum	ME			

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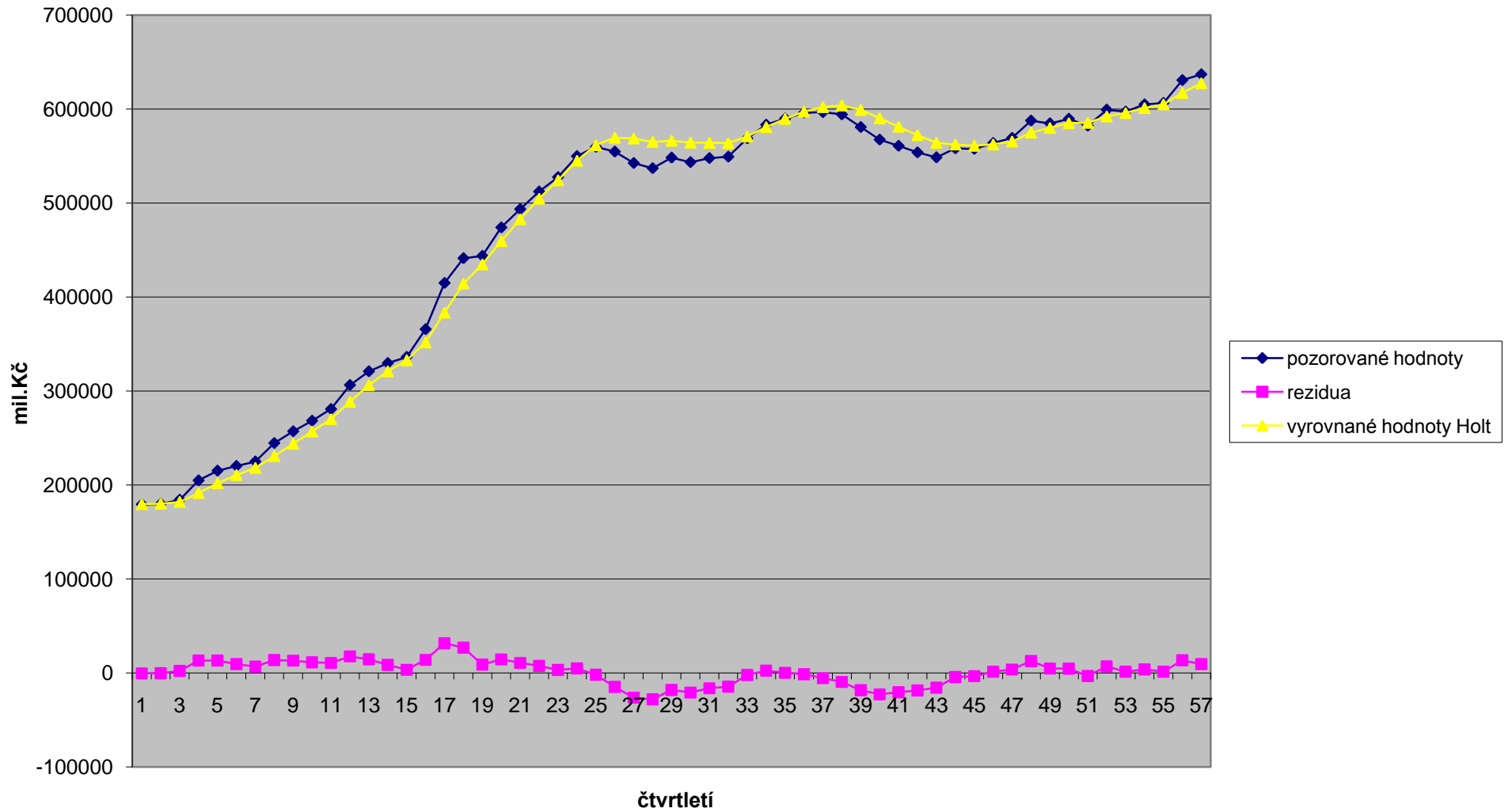
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370593656

MSE

Holtova metoda - C913 Termínované vklady



počáteční | alfa = 0.4 | gama = 0.1

počáteční hodnoty jsou určeny jako $L_0=y_t$, $T_0=y_2-y_1$

L0	T0	0.000	S01
179343	537	0.000	S02
		0.000	S03
		0.000	S04

QUARTER	NOBS	DEPOSITS	rezidua	HOLT	Lt	Tt	abs.rezidua
1993Q1	1	179342.9	-322	179665	179664.9	515.2	322.0
1993Q2	2	179879.6	-180	180060	180059.9	503.2	180.3
1993Q3	3	184157.9	2157	182001	182001.0	647.0	2156.9
1993Q4	4	204782.7	13281	191502	191501.9	1532.4	13280.8
1994Q1	5	215145.3	13267	201879	201878.7	2416.8	13266.6
1994Q2	6	220120.4	9495	210625	210625.5	3049.8	9494.9
1994Q3	7	224857.6	6709	218148	218148.2	3497.1	6709.4
1994Q4	8	244498.9	13712	230787	230786.8	4411.3	13712.1
1995Q1	9	257013.4	13089	243924	243924.2	5283.9	13089.2
1995Q2	10	268251.6	11426	256825	256825.5	6045.6	11426.1
1995Q3	11	280707.7	10702	270006	270005.7	6759.1	10702.0
1995Q4	12	306236.9	17683	288554	288553.6	7938.0	17683.3
1996Q1	13	320848.6	14614	306234	306234.4	8912.2	14614.2
1996Q2	14	329595.1	8669	320926	320926.0	9490.2	8669.1
1996Q3	15	336112.3	3418	332695	332694.6	9718.0	3417.7
1996Q4	16	365625.2	13928	351698	351697.7	10646.5	13927.5
1997Q1	17	414840.1	31498	383343	383342.6	12746.4	31497.5
1997Q2	18	441183	27056	414127	414126.6	14550.1	27056.4
1997Q3	19	443649.1	8983	434666	434665.6	15149.0	8983.5
1997Q4	20	473921.5	14464	459457	459457.4	16113.3	14464.1
1998Q1	21	493387.1	10690	482697	482697.3	16826.0	10689.8
1998Q2	22	512073.8	7530	504543	504543.4	17328.0	7530.4
1998Q3	23	527451.8	3348	524104	524103.6	17551.2	3348.2
1998Q4	24	549745.5	4854	544891	544891.1	17874.8	4854.4
1999Q1	25	559644.4	-1873	561517	561517.3	17750.0	1872.9
1999Q2	26	554565.3	-14821	569386	569386.5	16761.9	14821.2
1999Q3	27	542409.4	-26243	568653	568652.8	15012.3	26243.4
1999Q4	28	536933.7	-28039	564973	564972.5	13143.1	28038.8
2000Q1	29	548175	-17964	566139	566139.4	11945.4	17964.4
2000Q2	30	543395.4	-20814	564209	564209.0	10557.9	20813.6
2000Q3	31	547678.9	-16253	563932	563931.7	9474.3	16252.8
2000Q4	32	549152.9	-14552	563705	563704.8	8504.2	14551.9
2001Q1	33	568758.9	-2070	570829	570829.0	8366.2	2070.1
2001Q2	34	583195.2	2400	580795	580795.2	8526.2	2400.0
2001Q3	35	589675.9	213	589463	589463.2	8540.4	212.7
2001Q4	36	595970.9	-1220	597191	597190.5	8459.1	1219.6
2002Q1	37	596536.5	-5468	602004	602004.4	8094.6	5467.9

2002Q2	38	594155.3	-9566	603721	603721.5	7456.8	9566.2
2002Q3	39	580665.6	-18308	598973	598973.2	6236.3	18307.6
2002Q4	40	567335.8	-22724	590060	590060.0	4721.4	22724.2
2003Q1	41	560701.5	-20448	581149	581149.4	3358.2	20447.9
2003Q2	42	553728.3	-18468	572196	572195.9	2127.0	18467.6
2003Q3	43	548450.7	-15523	563974	563974.0	1092.1	15523.3
2003Q4	44	558026.2	-4224	562250	562250.1	810.5	4223.9
2004Q1	45	557442.5	-3371	560813	560813.4	585.8	3370.9
2004Q2	46	563668.2	1361	562307	562306.8	676.5	1361.4
2004Q3	47	569176.8	3716	565461	565460.7	924.3	3716.1
2004Q4	48	587564.8	12708	574857	574856.9	1771.5	12707.9
2005Q1	49	584631.3	4802	579830	579829.6	2091.6	4801.7
2005Q2	50	589489.7	4541	584949	584948.6	2394.3	4541.1
2005Q3	51	582149.8	-3116	585266	585265.7	2186.6	3115.9
2005Q4	52	599177.5	7035	592142	592142.4	2655.6	7035.1
2006Q1	53	597108	1386	595722	595722.0	2748.0	1386.0
2006Q2	54	604796.4	3796	601001	601000.6	3001.1	3795.8
2006Q3	55	606284.6	1370	604915	604914.8	3092.4	1369.8
2006Q4	56	630641.9	13581	617061	617061.1	3997.8	13580.8
2007Q1	57	636801.4	9446	627356	627355.9	4627.5	9445.5
2007Q2	58						
2007Q3	59						
2007Q4	60						
		473009	1077	26900155	26900155	411196	10395
		yprum	ME				MAE

rezidua ²
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4652024.9
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176002779.9
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