

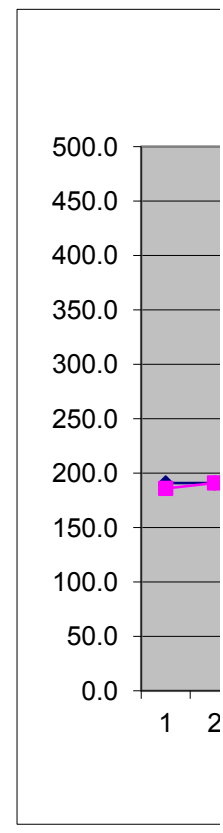
týden	pořadí	hodnota
	1	186
	2	191
	3	196
	4	206
	5	215
	6	225
	7	235
	8	248
	9	255
	10	266
	11	278
	12	295
	13	313
	14	331
	15	350
	16	368
	17	390
	18	406
	19	423
	20	438
	21	
	22	
	23	
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	49 50 51 52	
	53 54 55 56	
	57 58 59 60	

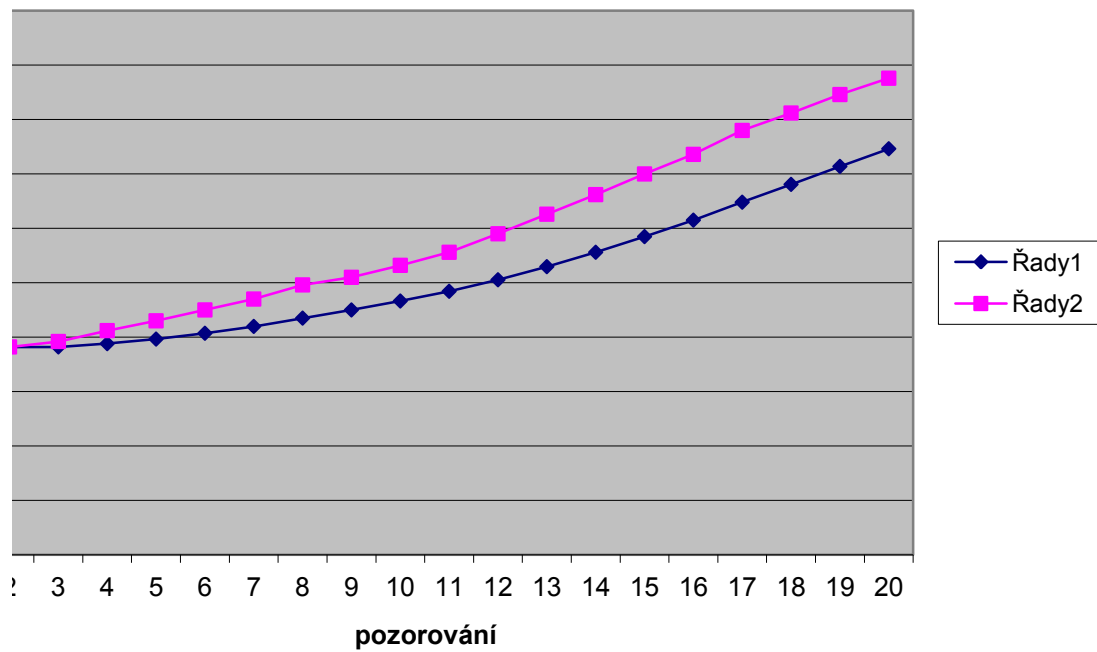
	alfa gama =1-alfa	0.2 0.8	nobs 20			vyrovnání
pozorování	20-obs	y_k	gama^k	$k \cdot \text{gama}^k$	$y_k \cdot \text{gama}^k$	yv_k
1	19	186	0.01441	0.27382	2.68	191.00
2	18	191	0.01801	0.32426	3.44	191.00
3	17	196	0.02252	0.38281	4.41	191.00
4	16	206	0.02815	0.45036	5.80	194.00
5	15	215	0.03518	0.52777	7.56	198.20
6	14	225	0.04398	0.61573	9.90	203.56
7	13	235	0.05498	0.71468	12.92	209.85
8	12	248	0.06872	0.82463	17.04	217.48
9	11	255	0.08590	0.94489	21.90	224.98
10	10	266	0.10737	1.07374	28.56	233.19
11	9	278	0.13422	1.20796	37.31	242.15
12	8	295	0.16777	1.34218	49.49	252.72
13	7	313	0.20972	1.46801	65.64	264.78
14	6	331	0.26214	1.57286	86.77	278.02
15	5	350	0.32768	1.63840	114.69	292.42
16	4	368	0.40960	1.63840	150.73	307.53
17	3	390	0.51200	1.53600	199.68	324.03
18	2	406	0.64000	1.28000	259.84	340.42
19	1	423	0.80000	0.80000	338.40	356.94
20	0	438	1.00000	1.00000	438.00	373.15
210	190	5815	0.98847	19.6	1854.8	5086.40
	Σk	Σy_k	$(1-\alpha) \cdot \Sigma \alpha^k$	$\Sigma k \cdot \alpha^k$	$\Sigma y_k \cdot \alpha^k$	Σyv_k

parametr	a =			
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predikce hodnota	y_k	rezidua	abs.rezidua	rezidua ²
191.0	186	-5.00	5.00	25.00
191.0	191	0.00	0.00	0.00
191.0	196	5.00	5.00	25.00
194.00	206	12.00	12.00	144.00
198.20	215	16.80	16.80	282.24
203.56	225	21.44	21.44	459.67
209.85	235	25.15	25.15	632.62
217.48	248	30.52	30.52	931.57
224.98	255	30.02	30.02	901.04
233.19	266	32.81	32.81	1076.75
242.15	278	35.85	35.85	1285.30
252.72	295	42.28	42.28	1787.67
264.78	313	48.22	48.22	2325.62
278.02	331	52.98	52.98	2806.85
292.42	350	57.58	57.58	3315.89
307.53	368	60.47	60.47	3656.26
324.03	390	65.97	65.97	4352.52
340.42	406	65.58	65.58	4300.59
356.94	423	66.06	66.06	4364.34
373.15	438	64.85	64.85	4205.59
5086.40		42.859	42.859	2166.384
		ME	MAE	MSE
				46.5444
				RMSE



graf jednoduché EV



beta=1-alfa	0.7
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nobs	20
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pozorování	k	y_{20-k}	α^k	$y_{20-k} \cdot \alpha^k$	$k \cdot y_{20-k} \cdot \alpha^k$	$k \cdot \alpha^k$	$k^2 \cdot \alpha^k$
1	19	186	0.00114	0.212	4.0284	0.021658	0.41150
2	18	191	0.00163	0.311	5.5985	0.029311	0.52761
3	17	196	0.00233	0.456	7.7512	0.039547	0.67230
4	16	206	0.00332	0.685	10.9536	0.053173	0.85076
5	15	215	0.00475	1.021	15.3109	0.071213	1.06820
6	14	225	0.00678	1.526	21.3640	0.094951	1.32932
7	13	235	0.00969	2.277	29.5996	0.125956	1.63742
8	12	248	0.01384	3.433	41.1917	0.166095	1.99315
9	11	255	0.01977	5.042	55.4640	0.217506	2.39257
10	10	266	0.02825	7.514	75.1384	0.282475	2.82475
11	9	278	0.04035	11.218	100.9647	0.363182	3.26864
12	8	295	0.05765	17.006	136.0493	0.461184	3.68947
13	7	313	0.08235	25.777	180.4383	0.576480	4.03536
14	6	331	0.11765	38.942	233.6509	0.705894	4.23536
15	5	350	0.16807	58.825	294.1225	0.840350	4.20175
16	4	368	0.24010	88.357	353.4272	0.960400	3.84160
17	3	390	0.34300	133.770	401.3100	1.029000	3.08700
18	2	406	0.49000	198.940	397.8800	0.980000	1.96000
19	1	423	0.70000	296.100	296.1000	0.700000	0.70000
20	0	438	1.00000	438.000	0.0000	0.000000	0.00000
210	190	5815	3.33067	1329.41036	2660.34320	7.71838	42.72677
			$\Sigma \alpha^k$	$\Sigma \alpha^k y_{n-k}$	$\Sigma k \cdot \alpha^k y_{n-k}$	$\Sigma k \cdot \alpha^k$	$\Sigma k^2 \cdot \alpha^k$

		čítatel	jmenovatel	
parametr	a =	36267.9	82.736	438.3589
parametr	b =	1400.155	82.736	16.9233

vyrovnání y_{20-k-1}	predikce hodnota	$S_t^{[1]}$	$S_t^{[2]}$		rezidua	abs.rezidua	rezidua ²
191.00	438.36	431.11	423.85	0	-252.36	252.36	63685.02
191.00	102.21	263.03	423.85	1	88.79	88.79	7883.59
191.00	8.37	216.11	423.85	2	187.63	187.63	35206.58
167.59	144.59	209.03	273.48	3	61.41	61.41	3771.588
184.51	195.13	213.21	231.29	4	19.87	19.87	394.852
201.43	218.51	221.46	224.41	5	6.49	6.49	42.060
218.36	232.90	230.94	228.98	6	2.10	2.10	4.422
235.28	247.05	242.88	238.71	7	0.95	0.95	0.899
252.20	255.16	251.36	247.57	8	-0.16	0.16	0.026
269.13	265.82	261.61	257.40	9	0.18	0.18	0.032
286.05	277.79	273.08	268.38	10	0.21	0.21	0.045
302.97	294.44	288.42	282.41	11	0.56	0.56	0.315
319.90	312.59	305.63	298.66	12	0.41	0.41	0.166
336.82	330.81	323.39	315.97	13	0.19	0.19	0.038
353.74	349.83	342.02	334.20	14	0.17	0.17	0.029
370.67	368.01	360.20	352.40	15	-0.01	0.01	0.000
387.59	389.66	381.06	372.46	16	0.34	0.34	0.117
404.51	406.33	398.52	390.70	17	-0.33	0.33	0.112
421.44	423.14	415.66	408.17	18	-0.14	0.14	0.020
438.36	438.23	431.30	424.36	19	-0.23	0.23	0.055
	454.424			1	5.41	5.52	247.928
	426.093			2	ME	MAE	MSE
	433.820			3			
	435.537			4			
	436.292			5			

15.746
RMSE

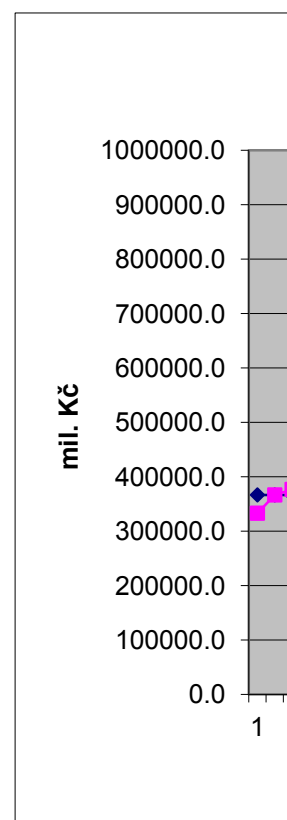
alfa	0.2
gama =1-alfa	0.8

DATE	NOBS	HDPCR	α^k	$k \cdot \alpha^k$	$y_k \cdot \alpha^k$	$S_t^{(1)}$
1995Q1	1	332995	0.20000	0.2000	66599.00	332995.0
1995Q2	2	366618	0.04000	0.0800	14664.72	339719.6
1995Q3	3	376688	0.00800	0.0240	3013.50	347113.3
1995Q4	4	390221	0.00160	0.0064	624.35	355734.8
1996Q1	5	382859	0.00032	0.0016	122.51	361159.7
1996Q2	6	423953	0.00006	0.0004	27.13	373718.3
1996Q3	7	432152	0.00001	0.0001	5.53	385405.1
1996Q4	8	444324	0.00000	0.0000	1.14	397188.8
1997Q1	9	415593	0.00000	0.0000	0.21	400869.7
1997Q2	10	455790	0.00000	0.0000	0.05	411853.7
1997Q3	11	461902	0.00000	0.0000	0.01	421863.4
1997Q4	12	477809	0.00000	0.0000	0.00	433052.5
1998Q1	13	457925	0.00000	0.0000	0.00	438027.0
1998Q2	14	512225	0.00000	0.0000	0.00	452866.6
1998Q3	15	512408	0.00000	0.0000	0.00	464774.9
1998Q4	16	513925	0.00000	0.0000	0.00	474604.9
1999Q1	17	481895	0.00000	0.0000	0.00	476062.9
1999Q2	18	532968	0.00000	0.0000	0.00	487443.9
1999Q3	19	529465	0.00000	0.0000	0.00	495848.2
1999Q4	20	536469	0.00000	0.0000	0.00	503972.3
2000Q1	21	504479	0.00000	0.0000	0.00	504073.7
2000Q2	22	558691	0.00000	0.0000	0.00	514997.1
2000Q3	23	557780	0.00000	0.0000	0.00	523553.7
2000Q4	24	568219	0.00000	0.0000	0.00	532486.8
2001Q1	25	540124	0.00000	0.0000	0.00	534014.2
2001Q2	26	598842	0.00000	0.0000	0.00	546979.8
2001Q3	27	599262	0.00000	0.0000	0.00	557436.2
2001Q4	28	613986	0.00000	0.0000	0.00	568746.2
2002Q1	29	576665	0.00000	0.0000	0.00	570329.9
2002Q2	30	630141	0.00000	0.0000	0.00	582292.1
2002Q3	31	621004	0.00000	0.0000	0.00	590034.5
2002Q4	32	636622	0.00000	0.0000	0.00	599352.0
2003Q1	33	598385	0.00000	0.0000	0.00	599158.6
2003Q2	34	660401	0.00000	0.0000	0.00	611407.1
2003Q3	35	650791	0.00000	0.0000	0.00	619283.9
2003Q4	36	667533	0.00000	0.0000	0.00	628933.7
2004Q1	37	650616	0.00000	0.0000	0.00	633270.2
2004Q2	38	716444	0.00000	0.0000	0.00	649904.9
2004Q3	39	712711	0.00000	0.0000	0.00	662466.1
2004Q4	40	737591	0.00000	0.0000	0.00	677491.1
2005Q1	41	697345	0.00000	0.0000	0.00	681461.9
2005Q2	42	762115	0.00000	0.0000	0.00	697592.5

2005Q3	43	756632	0.00000	0.0000	0.00	709400.4
2005Q4	44	778304	0.00000	0.0000	0.00	723181.1
2006Q1	45	742621	0.00000	0.0000	0.00	727069.1
2006Q2	46	861462	0.00000	0.0000	0.00	753947.7
2006Q3	47	820093	0.00000	0.0000	0.00	767176.7
2006Q4	48	841083	0.00000	0.0000	0.00	781958.0
2007Q1	49	817704	0.00000	0.0000	0.00	789107.2
2007Q2	50	899674	0.00000	0.0000	0.00	811220.6
2007Q3	51		0.00000	0.0000		
2007Q4	52		0.00000	0.0000		
			0.250	0.31	85058.17	
			$\Sigma\alpha^k$	$\Sigma k.\alpha^k$	$\Sigma k.\alpha^k y_{n-k}$	

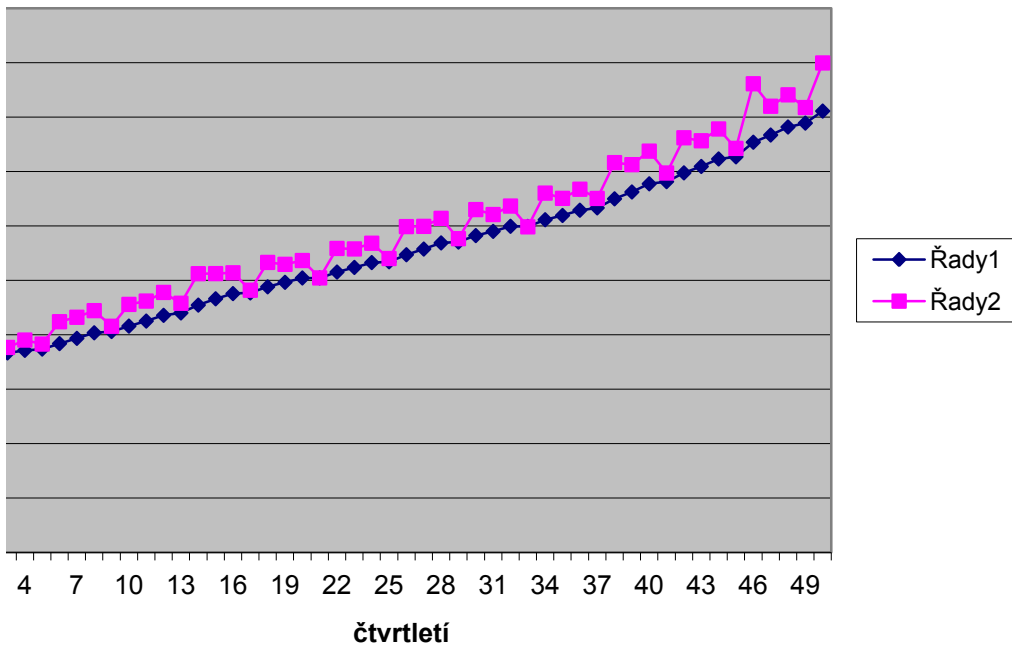
		čítatel	jmenovatel	
parametr	b =	#REF!	#REF!	#REF!

predikce= vyrovnání yv_k	skutečnost HDPCR	rezidua	rezidua^2	abs(rezidua)
		366618.0	332995	-33623.0
366618.0	366618	0.0	0.0	0
366618.0	376688	10070.0	101404900.0	10070
371338.6	390221	18882.4	356545029.8	18882.4
373642.7	382859	9216.3	84940554.3	9216.32
383704.7	423953	40248.3	1619922111.0	40248.256
393394.2	432152	38757.8	1502167432.9	38757.8048
403580.2	444324	40743.8	1660060810.9	40743.8438
405982.7	415593	9610.3	92357387.0	9610.27507
415944.2	455790	39845.8	1587689376.1	39845.8201
425135.7	461902	36766.3	1351757583.6	36766.256
435670.4	477809	42138.6	1775662017.6	42138.6048
440121.3	457925	17803.7	316971159.3	17803.6839
454542.1	512225	57682.9	3327322385.6	57682.9471
466115.2	512408	46292.8	2143019413.3	46292.7577
475677.2	513925	38247.8	1462894674.6	38247.8061
476920.8	481895	4974.2	24743112.5	4974.24491
488130.2	532968	44837.8	2010427943.9	44837.7959
496397.2	529465	33067.8	1093481826.9	33067.8367
504411.5	536469	32057.5	1027681344.0	32057.4694
504425.0	504479	54.0	2913.4	53.9755163
515278.2	558691	43412.8	1884669503.2	43412.7804
523778.6	557780	34001.4	1156096856.5	34001.4243
532666.7	568219	35552.3	1263968841.4	35552.3395
534158.1	540124	5965.9	35591623.6	5965.87157
547094.9	598842	51747.1	2677762074.5	51747.0973
557528.3	599262	41733.7	1741699863.2	41733.6778
568819.9	613986	45166.1	2039980405.3	45166.1422
570388.9	576665	6276.1	39389604.4	6276.1138
582339.3	630141	47801.7	2285001666.0	47801.691
590072.2	621004	30931.8	956773333.1	30931.7528
599382.2	636622	37239.8	1386802872.6	37239.8023
599182.8	598385	-797.8	636418.1	797.758189
611426.4	660401	48974.6	2398510803.5	48974.5934
619299.3	650791	31491.7	991725579.1	31491.6748
628946.1	667533	38586.9	1488951923.7	38586.9398
633280.0	650616	17336.0	300535226.4	17335.9518
649912.8	716444	66531.2	4426395447.4	66531.1615
662472.5	712711	50238.5	2523909814.3	50238.5292
677496.2	737591	60094.8	3611387792.9	60094.8233
681465.9	697345	15879.1	252144504.4	15879.0587
697595.8	762115	64519.2	4162733225.8	64519.2469

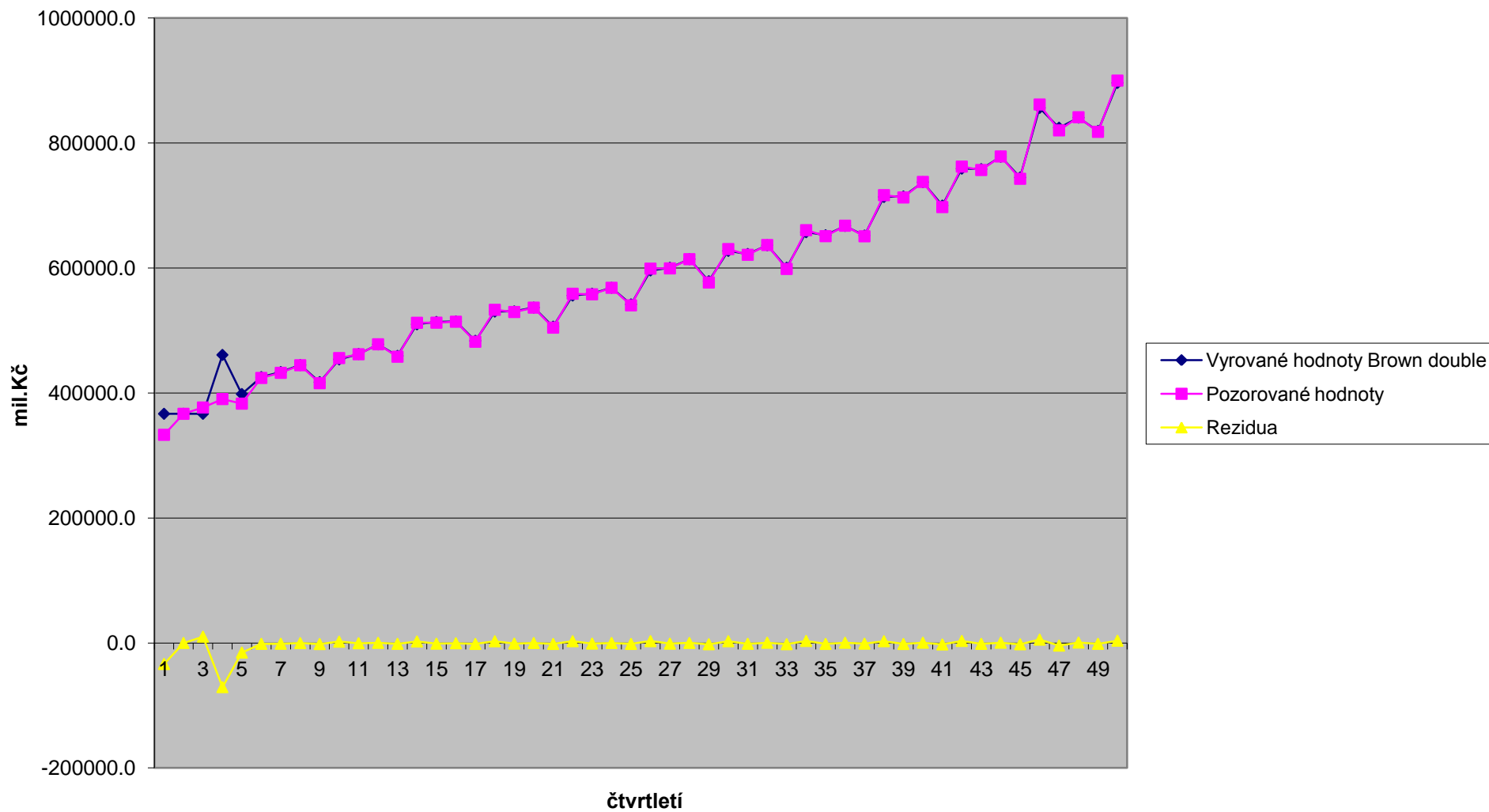


709403.0	756632	47229.0	2230578209.8	47228.9976
723183.2	778304	55120.8	3038302376.8	55120.798
727070.8	742621	15550.2	241809915.3	15550.2384
753949.0	861462	107513.0	11559043179.4	107512.991
767177.8	820093	52915.2	2800017607.6	52915.1926
781958.8	841083	59124.2	3495665595.4	59124.1541
789107.9	817704	28596.1	817738265.6	28596.1233
811221.1	899674	88452.9	7823915272.5	88452.8986
811221.1				
811221.1				
29283087	29415504	1754859		

dvojité EV HDP CR



Brownovo expovyrovnnání- dvojité C943 HDP ČR



n=	50	gama=1-alfa	0.8
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DATE	NOBS	n-NOBS	HDPCR	α^k	$y_{n-k} \alpha^k$	$k \cdot y_{n-k} \alpha^k$
1995Q1	1	49	332995	0.80000	266396.00	266396.00
1995Q2	2	48	366618	0.64000	234635.52	469271.04
1995Q3	3	47	376688	0.51200	192864.26	578592.77
1995Q4	4	46	390221	0.40960	159834.52	639338.09
1996Q1	5	45	382859	0.32768	125455.24	627276.19
1996Q2	6	44	423953	0.26214	111136.74	666820.41
1996Q3	7	43	432152	0.20972	90628.84	634401.90
1996Q4	8	42	444324	0.16777	74545.20	596361.58
1997Q1	9	41	415593	0.13422	55779.95	502019.53
1997Q2	10	40	455790	0.10737	48940.08	489400.79
1997Q3	11	39	461902	0.08590	39677.08	436447.88
1997Q4	12	38	477809	0.06872	32834.78	394017.41
1998Q1	13	37	457925	0.05498	25174.69	327271.01
1998Q2	14	36	512225	0.04398	22527.89	315390.51
1998Q3	15	35	512408	0.03518	18028.75	270431.31
1998Q4	16	34	513925	0.02815	14465.70	231451.24
1999Q1	17	33	481895	0.02252	10851.31	184472.28
1999Q2	18	32	532968	0.01801	9601.10	172819.76
1999Q3	19	31	529465	0.01441	7630.39	144977.50
1999Q4	20	30	536469	0.01153	6185.07	123701.33
2000Q1	21	29	504479	0.00922	4653.00	97712.95
2000Q2	22	28	558691	0.00738	4122.41	90693.06
2000Q3	23	27	557780	0.00590	3292.55	75728.70
2000Q4	24	26	568219	0.00472	2683.34	64400.12
2001Q1	25	25	540124	0.00378	2040.53	51013.27
2001Q2	26	24	598842	0.00302	1809.89	47057.11
2001Q3	27	23	599262	0.00242	1448.93	39121.02
2001Q4	28	22	613986	0.00193	1187.62	33253.41
2002Q1	29	21	576665	0.00155	892.35	25878.03
2002Q2	30	20	630141	0.00124	780.08	23402.30
2002Q3	31	19	621004	0.00099	615.01	19065.39
2002Q4	32	18	636622	0.00079	504.38	16140.29
2003Q1	33	17	598385	0.00063	379.27	12515.96
2003Q2	34	16	660401	0.00051	334.86	11385.35
2003Q3	35	15	650791	0.00041	263.99	9239.73
2003Q4	36	14	667533	0.00032	216.63	7798.57
2004Q1	37	13	650616	0.00026	168.91	6249.65
2004Q2	38	12	716444	0.00021	148.80	5654.38
2004Q3	39	11	712711	0.00017	118.42	4618.36
2004Q4	40	10	737591	0.00013	98.04	3921.71
2005Q1	41	9	697345	0.00011	74.15	3040.33

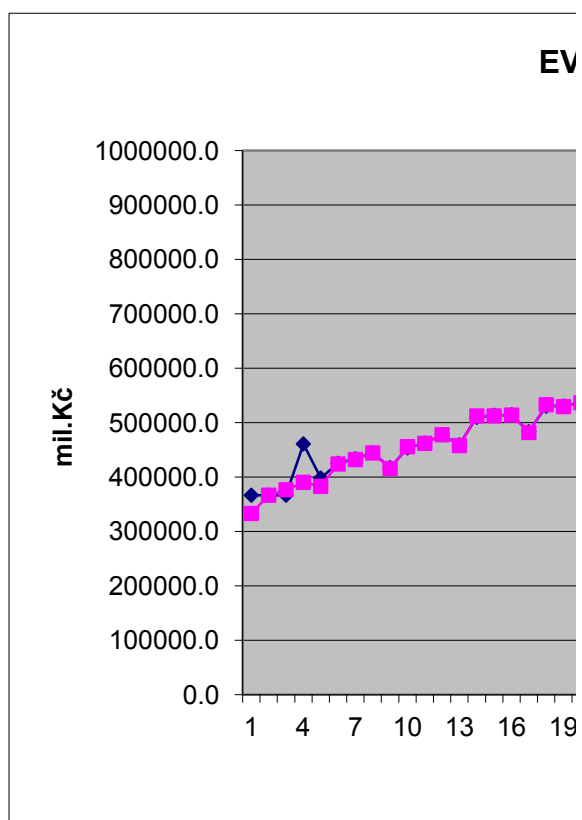
2005Q2	42	8	762115	0.00009	64.83	2723.01
2005Q3	43	7	756632	0.00007	51.49	2214.23
2005Q4	44	6	778304	0.00005	42.37	1864.50
2006Q1	45	5	742621	0.00004	32.35	1455.56
2006Q2	46	4	861462	0.00003	30.02	1380.81
2006Q3	47	3	820093	0.00003	22.86	1074.46
2006Q4	48	2	841083	0.00002	18.76	900.33
2007Q1	49	1	817704	0.00002	14.59	714.83
2007Q2	50	0	899674	0.00001	12.84	642.03
2007Q3						
2007Q4						
				4.000	1573316.39	8731717.95
				Σa^k	Σa^k	$\Sigma k \cdot a^k \cdot y_{n-k}$

			čítateľ	jmenovateľ	
parametr	a =		108316505.5	319.4	339103.74
parametr	b =		-3464985.6	319.4	-10847.74

$k \cdot \alpha^k$	$k^2 \cdot \alpha^k$	$S_t^{[1]}$	$S_t^{[2]}$	lin.vyrovnnání linyv _k	predikce $2S_t^{[1]} - S_t^{[2]}$	HDPCR
0.80	0.800	1152.0	855.1	366618.0	366618.0	332995
1.28	2.560	293524.8	855.1	366618.0	366618.0	366618
1.54	4.608	360055.4	855.1	366618.0	366618.0	376688
1.64	6.554	384187.9	307521.3	382494.7	460854.4	390221
1.64	8.192	383124.8	368004.1	393342.5	398245.5	382859
1.57	9.437	415787.4	406230.7	404190.2	425344.0	423953
1.47	10.276	428879.1	424349.4	415037.9	433408.7	432152
1.34	10.737	441235.0	437857.9	425885.7	444612.1	444324
1.21	10.872	420721.4	424148.7	436733.4	417294.1	415593
1.07	10.737	448776.3	443850.8	447581.2	453701.8	455790
0.94	10.394	459276.9	456191.6	458428.9	462362.1	461902
0.82	9.896	474102.6	470520.4	469276.7	477684.8	477809
0.71	9.291	461160.5	463032.5	480124.4	459288.5	457925
0.62	8.620	502012.1	494216.2	490972.1	509808.0	512225
0.53	7.916	510328.8	507106.3	501819.9	513551.3	512408
0.45	7.206	513205.8	511985.9	512667.6	514425.7	513925
0.38	6.508	488157.2	492922.9	523515.4	483391.4	481895
0.32	5.837	524005.8	517789.2	534363.1	530222.4	532968
0.27	5.203	528373.2	526256.4	545210.8	530490.0	529465
0.23	4.612	534849.8	533131.1	556058.6	536568.5	536469
0.19	4.068	510553.2	515068.8	566906.3	506037.6	504479
0.16	3.571	549063.4	542264.5	577754.1	555862.4	558691
0.14	3.123	556036.7	553282.2	588601.8	558791.1	557780
0.11	2.720	565782.5	563282.5	599449.6	568282.6	568219
0.09	2.361	545255.7	548861.1	610297.3	541650.4	540124
0.08	2.043	588124.7	580272.0	621145.0	595977.5	598842
0.07	1.763	597034.5	593682.0	631992.8	600387.1	599262
0.05	1.516	610595.7	607213.0	642840.5	613978.4	613986
0.04	1.301	583451.1	588203.5	653688.3	578698.8	576665
0.04	1.114	620803.0	614283.1	664536.0	627322.9	630141
0.03	0.952	620963.8	619627.7	675383.8	622299.9	621004
0.03	0.811	633490.4	630717.8	686231.5	636262.9	636622
0.02	0.690	605406.1	610468.4	697079.2	600343.7	598385
0.02	0.586	649402.0	641615.3	707927.0	657188.7	660401
0.01	0.497	650513.2	648733.6	718774.7	652292.8	650791
0.01	0.421	664129.0	661050.0	729622.5	667208.1	667533
0.01	0.355	653318.6	654864.9	740470.2	651772.3	650616
0.01	0.300	703818.9	694028.1	751318.0	713609.7	716444
0.01	0.253	710932.6	707551.7	762165.7	714313.5	712711
0.01	0.213	732259.3	727317.8	773013.4	737200.8	737591
0.00	0.179	704327.9	708925.8	783861.2	699729.9	697345

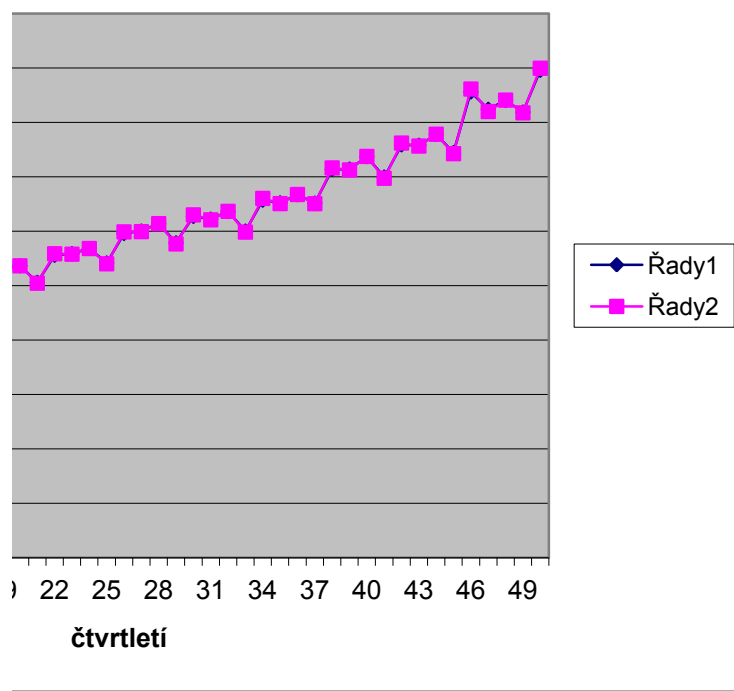
0.00	0.150	750557.6	742231.2	794708.9	758883.9	762115
0.00	0.126	755417.1	752779.9	805556.7	758054.3	756632
0.00	0.105	773726.6	769537.3	816404.4	777916.0	778304
0.00	0.088	748842.1	752981.2	827252.2	744703.1	742621
0.00	0.074	838938.0	821746.7	838099.9	856129.4	861462
0.00	0.062	823862.0	823438.9	848947.6	824285.1	820093
0.00	0.051	837638.8	834798.8	859795.4	840478.8	841083
0.00	0.043	821691.0	824312.5	870643.1	819069.4	817704
0.00	0.036	884077.4	872124.4	881490.9	896030.4	899674
20.00	179.83					
$\Sigma k \cdot a^k$	$\Sigma k^2 \cdot a^k$					

rezidua		
$y_k - yv_k$	abs.rezidua	rezidua ²
-33623.0	33623.0	1130506129.0
0.0	0.0	0.0
10070.0	10070.0	101404900.0
-70633.4	70633.4	4989080507.7
-15386.5	15386.5	236743309.6
-1391.0	1391.0	1934906.4
-1256.7	1256.7	1579408.1
-288.1	288.1	83023.3
-1701.1	1701.1	2893759.1
2088.2	2088.2	4360593.4
-460.1	460.1	211668.5
124.2	124.2	15436.1
-1363.5	1363.5	1859241.8
2417.0	2417.0	5841764.5
-1143.3	1143.3	1307246.2
-500.7	500.7	250658.9
-1496.4	1496.4	2239241.2
2745.6	2745.6	7538223.6
-1025.0	1025.0	1050523.7
-99.5	99.5	9904.9
-1558.6	1558.6	2429144.8
2828.6	2828.6	8001161.2
-1011.1	1011.1	1022372.1
-63.6	63.6	4044.3
-1526.4	1526.4	2329753.5
2864.5	2864.5	8205489.7
-1125.1	1125.1	1265752.9
7.6	7.6	57.1
-2033.8	2033.8	4136241.5
2818.1	2818.1	7941505.4
-1295.9	1295.9	1679465.5
359.1	359.1	128953.2
-1958.7	1958.7	3836592.3
3212.3	3212.3	10318660.1
-1501.8	1501.8	2255356.0
324.9	324.9	105544.2
-1156.3	1156.3	1337118.5
2834.3	2834.3	8033084.3
-1602.5	1602.5	2567937.7
390.2	390.2	152223.1
-2384.9	2384.9	5687641.9



3231.1	3231.1	10439894.7
-1422.3	1422.3	2022914.1
388.0	388.0	150575.0
-2082.1	2082.1	4335108.5
5332.6	5332.6	28436638.4
-4192.1	4192.1	17573498.8
604.2	604.2	365088.6
-1365.4	1365.4	1864280.9
3643.6	3643.6	13276085.4
0.0	0.0	0.0
0.0	0.0	0.0
-2207.30	4058.66	132776252.60
MAE	MAE	MSE
		11522.86
		RMSE

/Brown2HDP



n =	57	gama=1-alfa	0.72	alfa =	0.28
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QUARTER	NOBS	n-NOBS	DEPOSIT	α^k	$y_{n-k} \cdot \alpha^k$	$k \cdot y_{n-k} \cdot \alpha^k$	$k \cdot \alpha^k$
1993Q1	1	56	179342.9	1.0248E-08	1.84E-03	0.0	1.0248E-08
1993Q2	2	55	179879.6	1.4233E-08	2.56E-03	0.0	2.8465E-08
1993Q3	3	54	184157.9	1.9768E-08	3.64E-03	0.0	5.9303E-08
1993Q4	4	53	204782.7	2.7455E-08	5.62E-03	0.0	1.0982E-07
1994Q1	5	52	215145.3	3.8132E-08	8.20E-03	0.0	1.9066E-07
1994Q2	6	51	220120.4	5.2961E-08	1.17E-02	0.1	3.1777E-07
1994Q3	7	50	224857.6	7.3557E-08	1.65E-02	0.1	5.1490E-07
1994Q4	8	49	244498.9	1.0216E-07	2.50E-02	0.2	8.1730E-07
1995Q1	9	48	257013.4	1.4189E-07	3.65E-02	0.3	1.2770E-06
1995Q2	10	47	268251.6	1.9707E-07	5.29E-02	0.5	1.9707E-06
1995Q3	11	46	280707.7	2.7371E-07	7.68E-02	0.8	3.0108E-06
1995Q4	12	45	306236.9	3.8016E-07	1.16E-01	1.4	4.5619E-06
1996Q1	13	44	320848.6	5.2800E-07	1.69E-01	2.2	6.8639E-06
1996Q2	14	43	329595.1	7.3333E-07	2.42E-01	3.4	1.0267E-05
1996Q3	15	42	336112.3	1.0185E-06	3.42E-01	5.1	1.5278E-05
1996Q4	16	41	365625.2	1.4146E-06	5.17E-01	8.3	2.2634E-05
1997Q1	17	40	414840.1	1.9647E-06	0.82	13.9	3.3400E-05
1997Q2	18	39	441183	2.7288E-06	1.20	21.7	4.9118E-05
1997Q3	19	38	443649.1	3.7900E-06	1.68	31.9	7.2009E-05
1997Q4	20	37	473921.5	5.2638E-06	2.49	49.9	1.0528E-04
1998Q1	21	36	493387.1	7.3109E-06	3.61	75.7	1.5353E-04
1998Q2	22	35	512073.8	1.0154E-05	5.20	114.4	2.2339E-04
1998Q3	23	34	527451.8	0.00001	7.44	171.1	3.2436E-04
1998Q4	24	33	549745.5	0.00002	10.77	258.4	4.7009E-04
1999Q1	25	32	559644.4	0.00003	15.22	380.6	0.00
1999Q2	26	31	554565.3	0.00004	20.95	544.8	0.00
1999Q3	27	30	542409.4	0.00005	28.46	768.5	0.00
1999Q4	28	29	536933.7	0.00007	39.13	1095.8	0.00
2000Q1	29	28	548175	0.00010	55.49	1609.3	0.00
2000Q2	30	27	543395.4	0.00014	76.40	2292.0	0.00
2000Q3	31	26	547678.9	0.00020	106.95	3315.4	0.01
2000Q4	32	25	549152.9	0.00027	148.94	4766.0	0.01
2001Q1	33	24	568758.9	0.00038	214.24	7070.0	0.01
2001Q2	34	23	583195.2	0.00052	305.11	10373.9	0.02
2001Q3	35	22	589675.9	0.00073	428.48	14996.7	0.03
2001Q4	36	21	595970.9	0.00101	601.46	21652.6	0.04
2002Q1	37	20	596536.5	0.00140	836.16	30937.7	0.05
2002Q2	38	19	594155.3	0.00195	1156.69	43954.3	0.07
2002Q3	39	18	580665.6	0.00270	1570.04	61231.6	0.11
2002Q4	40	17	567335.8	0.00376	2130.55	85222.2	0.15

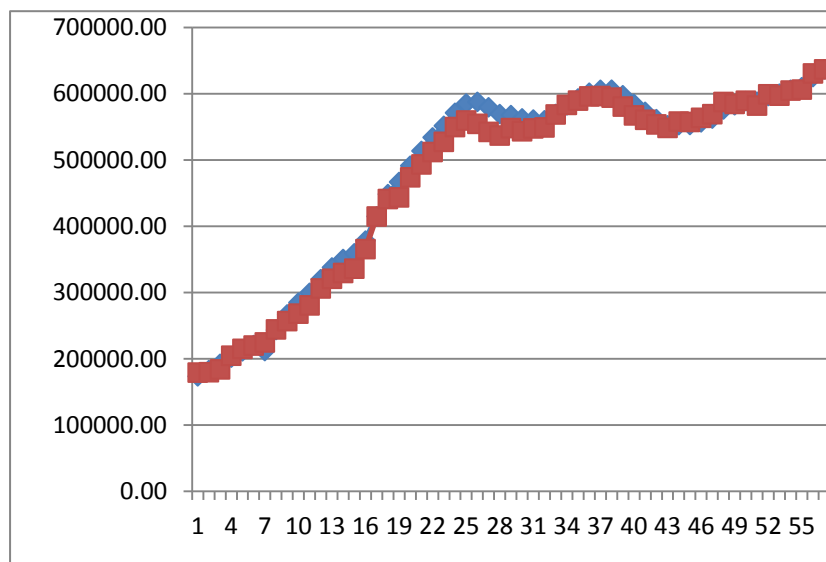
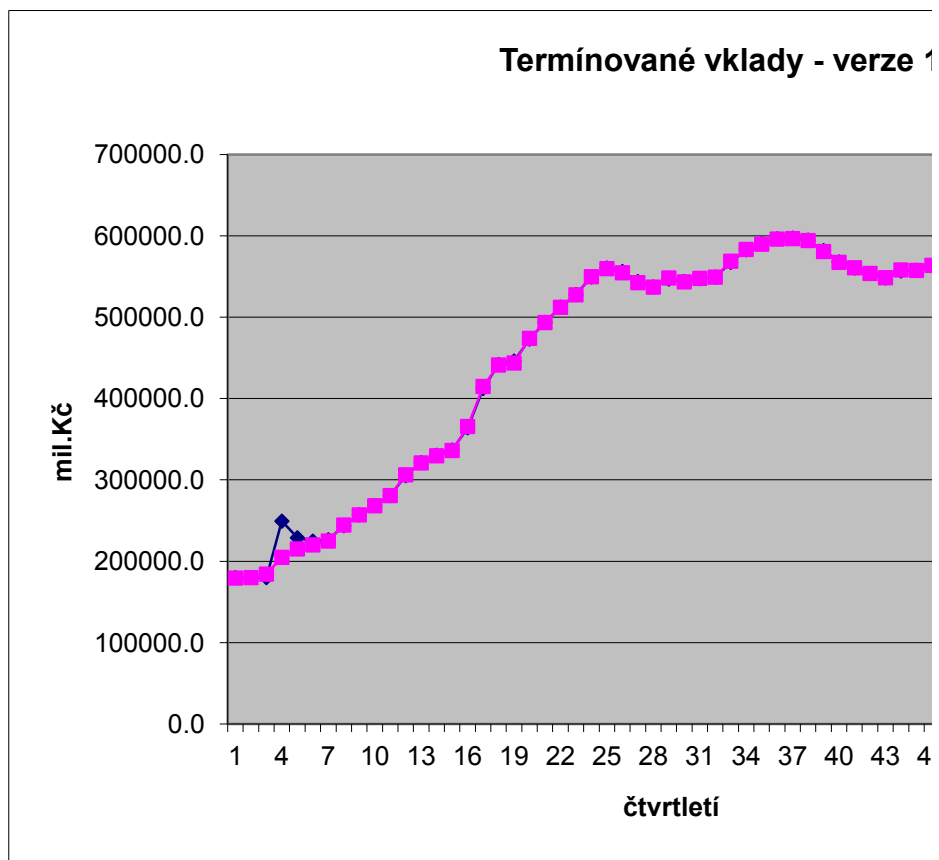
$k^2 \cdot \alpha^k$	$S_t^{[1]}$	$S_t^{[2]}$	b_{t0}	b_{t1}	predikce	skutečnost	$S_t^{[1]}$
1.0248E-08	139939.56	115671.93	164207.19	9437.41	173644.60	179342.9	13.2
5.6931E-08	139939.56	115671.93	164207.19	9437.41	183082.02	179879.6	129517.0
1.7791E-07	139939.56	115671.93	164207.19	9437.41	192519.43	184157.9	168858.5
4.3928E-07	139939.56	115671.93	164207.19	9437.41	201956.84	204782.7	194723.9
9.5330E-07	139939.56	115671.93	164207.19	9437.41	211394.25	215145.3	209427.3
1.9066E-06	139939.56	115671.93	164207.19	9437.41	220831.66	220120.4	217126.3
3.6043E-06	163716.61	129124.44	198308.78	13452.51	211761.29	224857.6	222692.8
6.5384E-06	186335.65	145143.58	227527.72	16019.14	243546.86	244498.9	238393.2
1.1493E-05	206125.42	162218.50	250032.35	17074.92	267107.26	257013.4	251799.7
1.9707E-05	223520.75	179383.13	267658.38	17164.63	284823.01	268251.6	263645.1
3.3119E-05	239533.10	196225.12	282841.07	16841.99	299683.07	280707.7	275930.2
5.4743E-05	258210.16	213580.93	302839.39	17355.81	320195.20	306236.9	297751.0
8.9231E-05	275748.92	230987.97	320509.88	17407.04	337916.92	320848.6	314381.3
1.4373E-04	290825.85	247742.58	333909.13	16754.61	350663.74	329595.1	325335.2
2.2916E-04	303506.06	263356.35	343655.77	15613.77	359269.54	336112.3	333094.7
3.6214E-04	320899.42	279468.41	362330.43	16112.06	378442.48	365625.2	356516.7
5.6780E-04	347202.81	298434.04	395971.58	18965.63	414937.21	414840.1	398509.5
8.8412E-04	373517.26	319457.34	427577.18	21023.30	448600.48	441183	429234.4
1.3682E-03	393154.18	340092.46	446215.90	20635.11	466851.01	443649.1	439613.0
2.1055E-03	415769.03	361281.90	470256.16	21189.44	491445.60	473921.5	464315.1
3.2241E-03	437502.09	382623.55	492380.63	21341.65	513722.28	493387.1	485246.9
4.9145E-03	458382.17	403835.96	512928.37	21212.41	534140.78	512073.8	504562.3
7.4604E-03	477721.66	424523.96	530919.37	20688.00	551607.37	527451.8	521042.7
1.1282E-02	497888.34	445065.99	550710.69	20542.03	571252.72	549745.5	541708.7
0.017	515180.04	464697.92	565662.15	19631.93	585294.09	559644.4	554622.4
0.026	526207.91	481920.72	570495.10	17222.80	587717.90	554565.3	554581.3
0.038	530744.33	495591.33	565897.33	13670.61	579567.94	542409.4	545817.5
0.057	532477.35	505919.41	559035.29	10328.09	569363.38	536933.7	539421.2
0.085	536872.69	514586.33	559159.05	8666.92	567825.97	548175	545723.9
0.127	538699.05	521337.89	556060.21	6751.56	562811.77	543395.4	544047.4
0.188	541213.41	526903.04	555523.78	5565.14	561088.92	547678.9	546662.1
0.278	543436.47	531532.40	555340.53	4629.36	559969.89	549152.9	548455.5
0.410	550526.75	536850.82	564202.68	5318.42	569521.10	568758.9	563073.9
0.605	559673.91	543241.28	576106.55	6390.47	582497.01	583195.2	577561.2
0.890	568074.47	550194.58	585954.36	6953.29	592907.66	589675.9	586283.8
1.308	575885.47	557388.03	594382.91	7193.45	601576.37	595970.9	593258.5
1.919	581667.76	564186.35	599149.17	6798.33	605947.49	596536.5	595618.7
2.811	585164.27	570060.17	600268.37	5873.82	606142.19	594155.3	594565.0
4.113	583904.64	573936.62	593872.66	3876.45	597749.12	580665.6	584557.4
6.009	579265.37	575428.67	583102.06	1492.05	584594.11	567335.8	572157.9

8.768	574067.48	575047.54	573087.43	-381.13	572706.30	560701.5	563909.3
12.779	568372.51	573178.53	563566.49	-1869.01	561697.49	553728.3	556579.0
18.603	562794.41	570270.98	555317.83	-2907.56	552410.28	548450.7	550726.6
27.054	561459.31	567803.71	555114.91	-2467.27	552647.64	558026.2	555982.3
39.302	560334.60	565712.36	554956.84	-2091.35	552865.49	557442.5	557033.6
57.039	561268.01	564467.94	558068.08	-1244.42	556823.66	563668.2	561810.5
82.703	563482.47	564192.01	562772.93	-275.93	562497.00	569176.8	567114.2
119.805	570225.52	565881.39	574569.65	1689.38	576259.04	587564.8	581838.6
173.401	574259.14	568227.16	580291.12	2345.77	582636.89	584631.3	583849.4
250.765	578523.70	571110.19	585937.20	2883.03	588820.23	589489.7	587910.4
362.356	579539.01	573470.26	585607.75	2360.07	587967.82	582149.8	583762.8
523.202	585037.78	576709.17	593366.40	3238.91	596605.31	599177.5	594861.4
754.887	588417.44	579987.48	596847.40	3278.32	600125.72	597108	596478.9
1088.391	593003.55	583631.98	602375.12	3644.50	606019.62	604796.4	602467.5
1568.160	596722.25	587297.26	606147.23	3665.27	609812.51	606284.6	605215.8
2257.920	606219.75	592595.55	619843.94	5298.30	625142.24	630641.9	623522.6
3249.000	614782.61	598807.93	630757.29	6212.38	636969.67	636801.4	633083.3
							177263.3
							49633.7
							13897.4
10613.0							
$\Sigma k^{\alpha} \cdot \alpha^k$							

$S_t^{[2]}$	lin.vyrovnnání	predikce	skutečnost	reziduanew	reziduaold	abs.rezidua
	yv _k	hodnota				
-2.0	179879.6	179879.6	179342.9	5698.30	536.7	536.7
-2.0	179879.6	179879.6	179879.6	-3202.42	0.0	0.0
-2.0	179879.6	179879.6	184157.9	-8361.53	-4278.3	4278.3
140200.7	301504.8	249247.2	204782.7	2825.86	44464.5	44464.5
190043.8	307717.2	228810.8	215145.3	3751.05	13665.5	13665.5
209543.2	313929.5	224709.4	220120.4	-711.26	4589.0	4589.0
219011.0	320141.8	226374.7	224857.6	13096.31	1517.1	1517.1
232966.2	326354.1	243820.2	244498.9	952.04	-678.7	678.7
246526.3	332566.4	257073.1	257013.4	-10093.86	59.7	59.7
258851.8	338778.7	268438.3	268251.6	-16571.41	186.7	186.7
271148.2	344991.0	280712.1	280707.7	-18975.37	4.4	4.4
290302.2	351203.3	305199.8	306236.9	-13958.30	-1037.1	1037.1
307639.1	357415.6	321123.4	320848.6	-17068.32	274.8	274.8
320380.3	363627.9	330290.1	329595.1	-21068.64	695.0	695.0
329534.7	369840.2	336654.8	336112.3	-23157.24	542.5	542.5
348961.7	376052.5	364071.6	365625.2	-12817.28	-1553.6	1553.6
384636.1	382264.8	412382.9	414840.1	-97.11	-2457.2	2457.2
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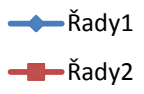
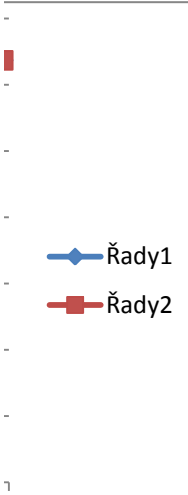
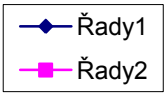
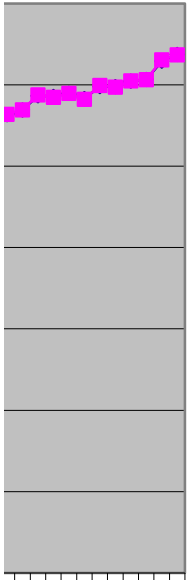
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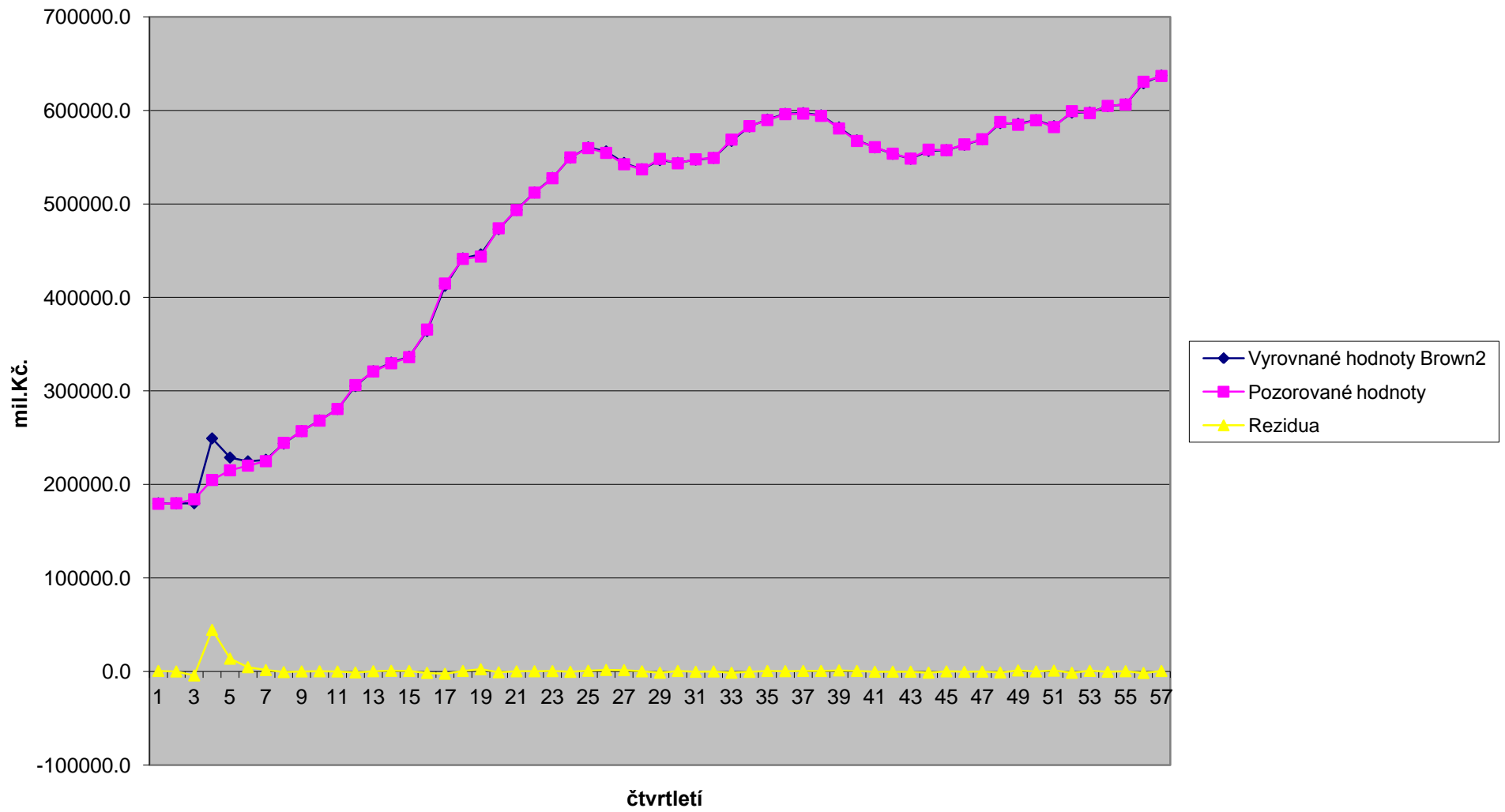


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Brown2 - C913 Termínované vklady



n=	57	beta=1-alfa	0.72
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QUARTER	NOBS	n-NOBS	DEPOSIT	α^k	$y_{n-k} \cdot \alpha^k$	$k \cdot y_{n-k} \cdot \alpha^k$	$k \cdot \alpha^k$	$k^2 \cdot \alpha^k$
1993Q1	1	56	179342.9	1.0248E-08	1.84E-03	0.0	1.0248E-08	1.0248E-08
1993Q2	2	55	179879.6	1.4233E-08	2.56E-03	0.0	2.8465E-08	5.6931E-08
1993Q3	3	54	184157.9	1.9768E-08	3.64E-03	0.0	5.9303E-08	1.7791E-07
1993Q4	4	53	204782.7	2.7455E-08	5.62E-03	0.0	1.0982E-07	4.3928E-07
1994Q1	5	52	215145.3	3.8132E-08	8.20E-03	0.0	1.9066E-07	9.5330E-07
1994Q2	6	51	220120.4	5.2961E-08	1.17E-02	0.1	3.1777E-07	1.9066E-06
1994Q3	7	50	224857.6	7.3557E-08	1.65E-02	0.1	5.1490E-07	3.6043E-06
1994Q4	8	49	244498.9	1.0216E-07	2.50E-02	0.2	8.1730E-07	6.5384E-06
1995Q1	9	48	257013.4	1.4189E-07	3.65E-02	0.3	1.2770E-06	1.1493E-05
1995Q2	10	47	268251.6	1.9707E-07	5.29E-02	0.5	1.9707E-06	1.9707E-05
1995Q3	11	46	280707.7	2.7371E-07	7.68E-02	0.8	3.0108E-06	3.3119E-05
1995Q4	12	45	306236.9	3.8016E-07	1.16E-01	1.4	4.5619E-06	5.4743E-05
1996Q1	13	44	320848.6	5.2800E-07	1.69E-01	2.2	6.8639E-06	8.9231E-05
1996Q2	14	43	329595.1	7.3333E-07	2.42E-01	3.4	1.0267E-05	1.4373E-04
1996Q3	15	42	336112.3	1.0185E-06	3.42E-01	5.1	1.5278E-05	2.2916E-04
1996Q4	16	41	365625.2	1.4146E-06	5.17E-01	8.3	2.2634E-05	3.6214E-04
1997Q1	17	40	414840.1	1.9647E-06	0.82	13.9	3.3400E-05	5.6780E-04
1997Q2	18	39	441183	2.7288E-06	1.20	21.7	4.9118E-05	8.8412E-04
1997Q3	19	38	443649.1	3.7900E-06	1.68	31.9	7.2009E-05	1.3682E-03
1997Q4	20	37	473921.5	5.2638E-06	2.49	49.9	1.0528E-04	2.1055E-03
1998Q1	21	36	493387.1	7.3109E-06	3.61	75.7	1.5353E-04	3.2241E-03
1998Q2	22	35	512073.8	1.0154E-05	5.20	114.4	2.2339E-04	4.9145E-03
1998Q3	23	34	527451.8	0.00001	7.44	171.1	3.2436E-04	7.4604E-03
1998Q4	24	33	549745.5	0.00002	10.77	258.4	4.7009E-04	1.1282E-02
1999Q1	25	32	559644.4	0.00003	15.22	380.6	0.00	0.017
1999Q2	26	31	554565.3	0.00004	20.95	544.8	0.00	0.026
1999Q3	27	30	542409.4	0.00005	28.46	768.5	0.00	0.038
1999Q4	28	29	536933.7	0.00007	39.13	1095.8	0.00	0.057
2000Q1	29	28	548175	0.00010	55.49	1609.3	0.00	0.085
2000Q2	30	27	543395.4	0.00014	76.40	2292.0	0.00	0.127
2000Q3	31	26	547678.9	0.00020	106.95	3315.4	0.01	0.188
2000Q4	32	25	549152.9	0.00027	148.94	4766.0	0.01	0.278
2001Q1	33	24	568758.9	0.00038	214.24	7070.0	0.01	0.410
2001Q2	34	23	583195.2	0.00052	305.11	10373.9	0.02	0.605
2001Q3	35	22	589675.9	0.00073	428.48	14996.7	0.03	0.890
2001Q4	36	21	595970.9	0.00101	601.46	21652.6	0.04	1.308
2002Q1	37	20	596536.5	0.00140	836.16	30937.7	0.05	1.919
2002Q2	38	19	594155.3	0.00195	1156.69	43954.3	0.07	2.811
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2002Q4	40	17	567335.8	0.00376	2130.55	85222.2	0.15	6.009
2003Q1	41	16	560701.5	0.00522	2924.50	119904.5	0.21	8.768
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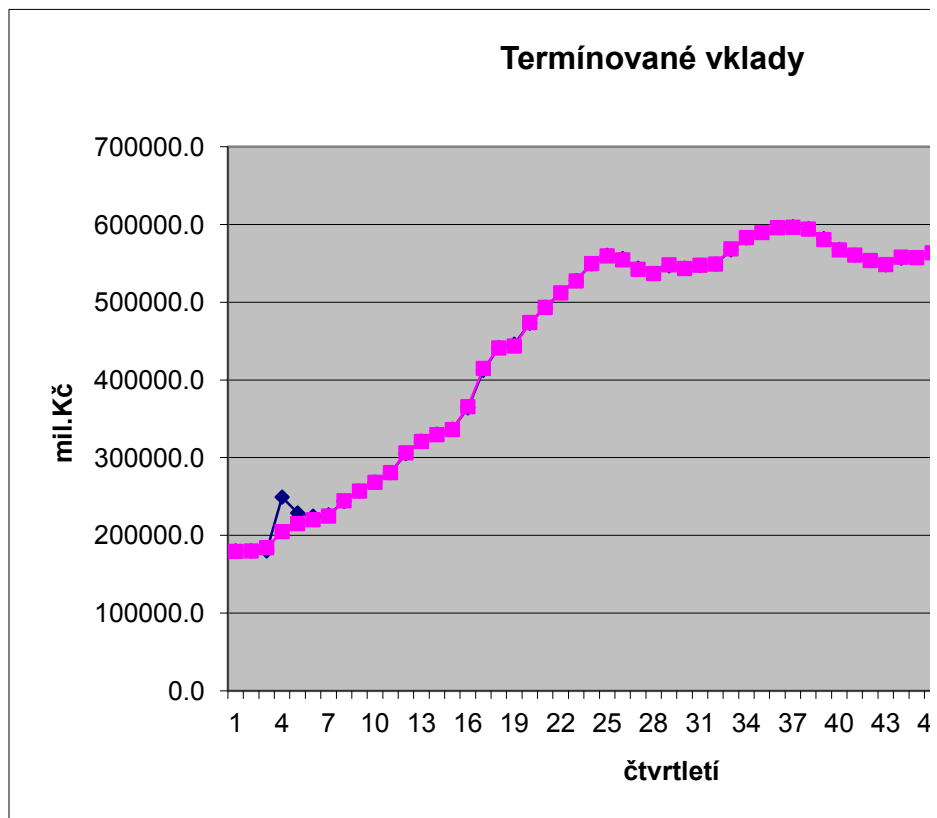
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2004Q1	45	12	557442.5	0.01941	10819.07	486858.3	0.87	39.302
2004Q2	46	11	563668.2	0.02696	15194.31	698938.3	1.24	57.039
2004Q3	47	10	569176.8	0.03744	21309.45	1001544.0	1.76	82.703
2004Q4	48	9	587564.8	0.05200	30552.60	1466525.0	2.50	119.805
2005Q1	49	8	584631.3	0.07222	42222.31	2068893.4	3.54	173.401
2005Q2	50	7	589489.7	0.10031	59129.43	2956471.5	5.02	250.765
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2005Q4	52	5	599177.5	0.19349	115935.91	6028667.4	10.06	523.202
2006Q1	53	4	597108	0.26874	160465.94	8504695.0	14.24	754.887
2006Q2	54	3	604796.4	0.37325	225739.05	12189908.5	20.16	1088.391
2006Q3	55	2	606284.6	0.51840	314297.94	17286386.5	28.51	1568.160
2006Q4	56	1	630641.9	0.72000	454062.17	25427481.4	40.32	2257.920
2007Q1	57	0	636801.4	1.00000	636801.40	36297679.8	57.00	3249.000
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	59							
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				$\Sigma \alpha^k$	$\Sigma y_{n-k} \cdot \alpha^k$	$\Sigma k \cdot \alpha^k y_{n-k}$	$\Sigma k \cdot \alpha^k$	$\Sigma k^2 \cdot \alpha^k$

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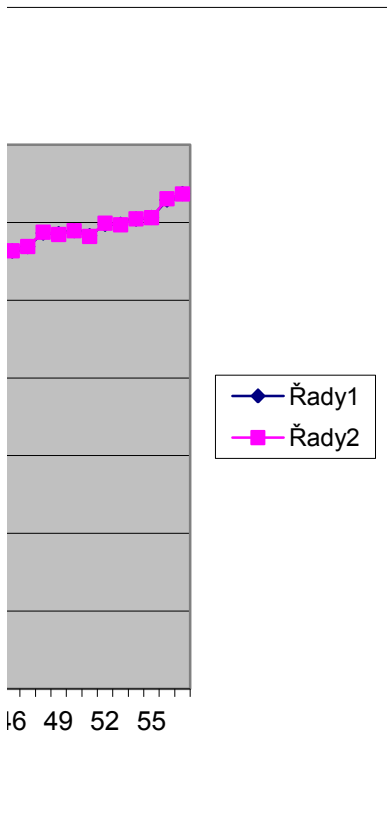
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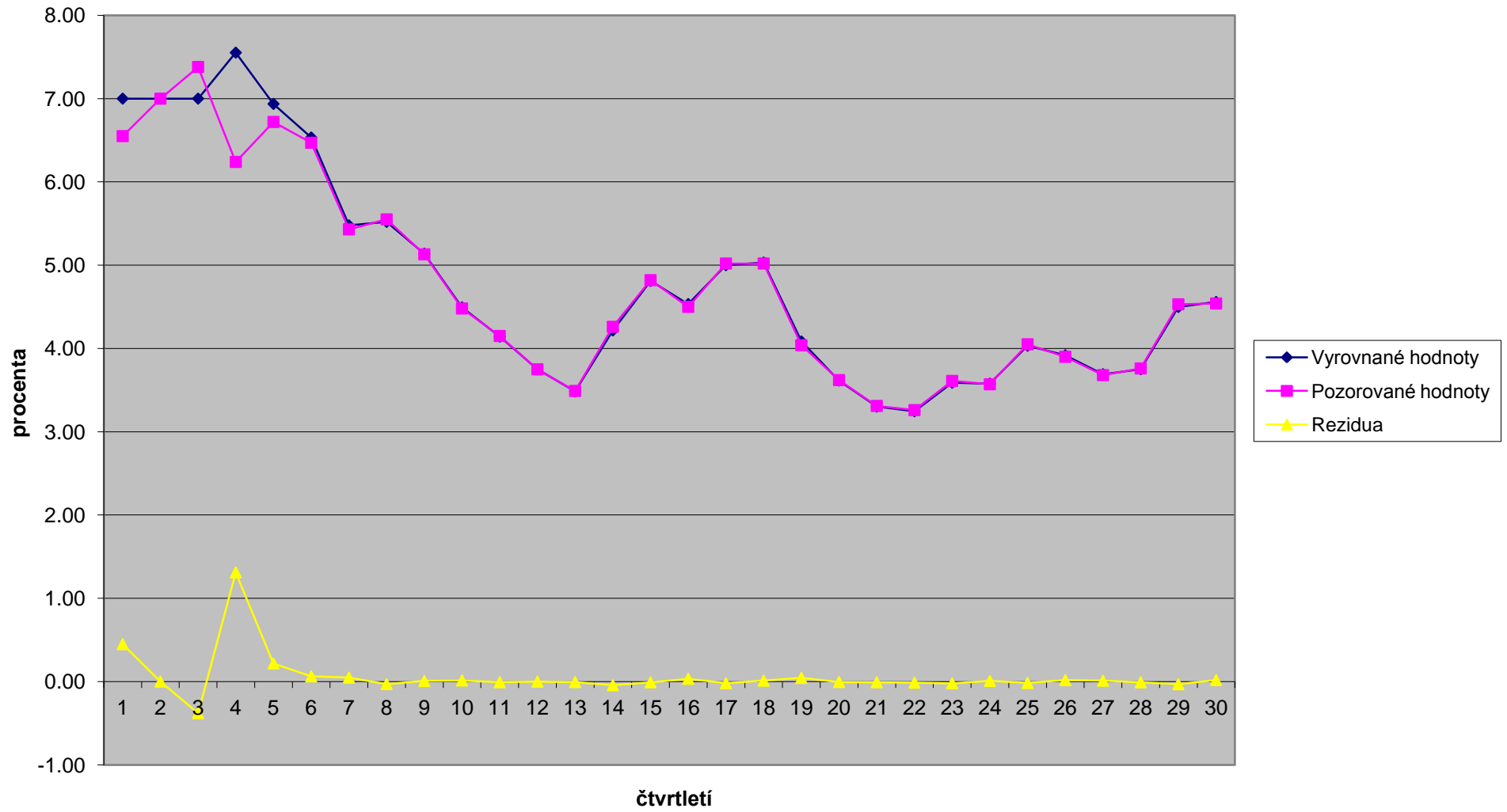
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0.0
0.0
702277.843
MSE
838.020
RMSE



Brownovo dvojité exp.vyrovňování - C932 - výnosy z dluhopisů



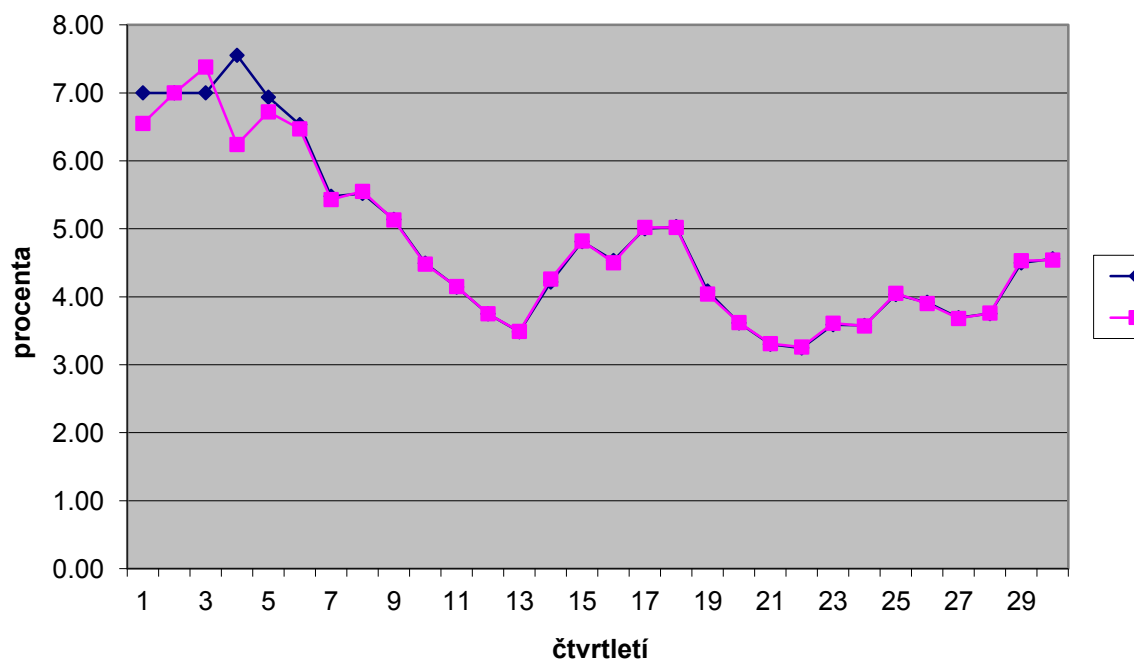
n=	30	alfa =	0.8
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QUARTER	NOBS	n-NOBS	REVENUE	α^k	$y_{n-k} \cdot \alpha^k$	$k \cdot y_{n-k} \cdot \alpha^k$	$k \cdot \alpha^k$	$k^2 \cdot \alpha^k$
2000Q2	1	29	6.55	0.002	0.010	0.010	0.002	0.002
2000Q3	2	28	7	0.002	0.014	0.027	0.004	0.008
2000Q4	3	27	7.38	0.002	0.018	0.054	0.007	0.022
2001Q1	4	26	6.24	0.003	0.019	0.075	0.012	0.048
2001Q2	5	25	6.72	0.004	0.025	0.127	0.019	0.094
2001Q3	6	24	6.47	0.005	0.031	0.183	0.028	0.170
2001Q4	7	23	5.43	0.006	0.032	0.224	0.041	0.289
2002Q1	8	22	5.55	0.007	0.041	0.328	0.059	0.472
2002Q2	9	21	5.13	0.009	0.047	0.426	0.083	0.747
2002Q3	10	20	4.48	0.012	0.052	0.517	0.115	1.153
2002Q4	11	19	4.15	0.014	0.060	0.658	0.159	1.744
2003Q1	12	18	3.75	0.018	0.068	0.811	0.216	2.594
2003Q2	13	17	3.49	0.023	0.079	1.022	0.293	3.806
2003Q3	14	16	4.26	0.028	0.120	1.679	0.394	5.517
2003Q4	15	15	4.82	0.035	0.170	2.544	0.528	7.916
2004Q1	16	14	4.5	0.044	0.198	3.167	0.704	11.259
2004Q2	17	13	5.02	0.055	0.276	4.692	0.935	15.888
2004Q3	18	12	5.02	0.069	0.345	6.209	1.237	22.265
2004Q4	19	11	4.04	0.086	0.347	6.594	1.632	31.010
2005Q1	20	10	3.62	0.107	0.389	7.774	2.147	42.950
2005Q2	21	9	3.31	0.134	0.444	9.329	2.819	59.190
2005Q3	22	8	3.26	0.168	0.547	12.033	3.691	81.202
2005Q4	23	7	3.61	0.210	0.757	17.413	4.823	110.939
2006Q1	24	6	3.57	0.262	0.936	22.460	6.291	150.995
2006Q2	25	5	4.05	0.328	1.327	33.178	8.192	204.800
2006Q3	26	4	3.9	0.410	1.597	41.533	10.650	276.890
2006Q4	27	3	3.68	0.512	1.884	50.872	13.824	373.248
2007Q1	28	2	3.76	0.640	2.406	67.379	17.920	501.760
2007Q2	29	1	4.53	0.800	3.624	105.096	23.200	672.800
2007Q3	30	0	4.54	1.000	4.540	136.200	30.000	900.000
				4.963	20.212	531.584	129.852	3478.672
				$\Sigma \alpha^k$	$\Sigma \alpha^k$	$\Sigma k \cdot \alpha^k y_{n-k}$	$\Sigma k \cdot \alpha^k$	$\Sigma k^2 \cdot \alpha^k$

		čitatel	jmenovatel	
parametr	a =	1284.23	403.37	3.18
parametr	b =	-13.70	403.37	-0.03

$S_t^{[1]}$	$S_t^{[2]}$	lin.vyrovnnání y_{v_k}	predikce hodnota	REVENUE	rezidua	abs.rezidua	rezidua ²
1.3	0.7	7.00	7.00	6.55	0.450	0.450	0.203
5.9	0.7	7.00	7.00	7	0.000	0.000	0.000
7.1	0.7	7.00	7.00	7.38	-0.380	0.380	0.144
6.4	5.3	3.05	7.55	6.24	1.312	1.312	1.722
6.7	6.4	3.01	6.94	6.72	0.217	0.217	0.047
6.5	6.5	2.98	6.53	6.47	0.063	0.063	0.004
5.6	5.8	2.95	5.48	5.43	0.048	0.048	0.002
5.6	5.6	2.91	5.52	5.55	-0.030	0.030	0.001
5.2	5.3	2.88	5.14	5.13	0.008	0.008	0.000
4.6	4.8	2.84	4.49	4.48	0.014	0.014	0.000
4.2	4.3	2.81	4.14	4.15	-0.008	0.008	0.000
3.8	3.9	2.78	3.75	3.75	-0.001	0.001	0.000
3.6	3.6	2.74	3.48	3.49	-0.006	0.006	0.000
4.1	4.0	2.71	4.22	4.26	-0.043	0.043	0.002
4.7	4.5	2.67	4.81	4.82	-0.009	0.009	0.000
4.5	4.5	2.64	4.53	4.5	0.033	0.033	0.001
4.9	4.8	2.61	5.00	5.02	-0.020	0.020	0.000
5.0	5.0	2.57	5.03	5.02	0.012	0.012	0.000
4.2	4.4	2.54	4.08	4.04	0.045	0.045	0.002
3.7	3.9	2.50	3.61	3.62	-0.005	0.005	0.000
3.4	3.5	2.47	3.30	3.31	-0.008	0.008	0.000
3.3	3.3	2.44	3.25	3.26	-0.013	0.013	0.000
3.5	3.5	2.40	3.59	3.61	-0.021	0.021	0.000
3.6	3.6	2.37	3.58	3.57	0.008	0.008	0.000
4.0	3.9	2.33	4.03	4.05	-0.017	0.017	0.000
3.9	3.9	2.30	3.92	3.9	0.018	0.018	0.000
3.7	3.8	2.27	3.69	3.68	0.011	0.011	0.000
3.8	3.8	2.23	3.75	3.76	-0.008	0.008	0.000
4.4	4.3	2.20	4.50	4.53	-0.031	0.031	0.001
4.5	4.5	2.16	4.56	4.54	0.018	0.018	0.000
0.9	1.6		0.19			0.000	0.000
					0.0552	0.0952	0.0711
					ME	MAE	MSE
							0.3086
							RMSE

Výnosy z dluhopisů



- Řady1
- Řady2