

poč.hodn.	alfa =	0.4	gama =	0.1	delta=	0.4
-----------	--------	-----	--------	-----	--------	-----

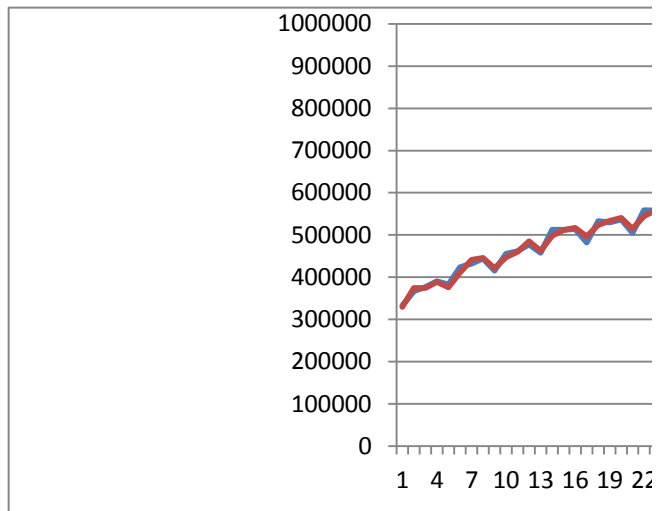
počáteční hodnoty parametrů jsou spočteny pomocí výpočetních postupů

nobs	52	L0	T0	0	S01
		313427	9614.31	50394.8	S02
				32122.3	S03
				37107.8	S04

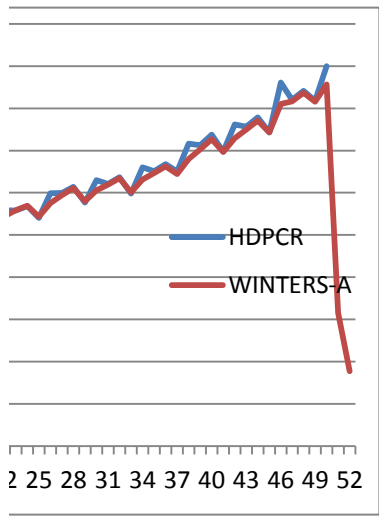
DATE	NOBS	HDPCR	WINTERS-A	Lt	Tt	St	rezidua
1995Q1	1	332995	329412	327022.8	10012.5	2388.9	3583
1995Q2	2	366618	374110	328710.4	9180.0	45399.9	-7492
1995Q3	3	376688	374285	340560.5	9447.0	33724.4	2403
1995Q4	4	390221	389103	351249.8	9571.2	37853.2	1118
1996Q1	5	382859	375499	368202.9	10309.4	7295.8	7360
1996Q2	6	423953	410826	399685.5	12426.7	11140.3	13127
1996Q3	7	432152	441282	401968.2	11412.3	39313.5	-9130
1996Q4	8	444324	445325	412268.1	11301.1	33057.0	-1001
1997Q1	9	415593	421075	417434.6	10687.6	3640.8	-5482
1997Q2	10	455790	447057	433938.5	11269.2	13118.1	8733
1997Q3	11	461902	459903	447429.3	11491.4	12473.3	1999
1997Q4	12	477809	485162	450750.6	10674.4	34411.4	-7353
1998Q1	13	457925	462685	462218.0	10753.7	467.3	-4760
1998Q2	14	512225	498182	485179.6	11974.5	13002.6	14043
1998Q3	15	512408	511639	498008.4	12059.9	13630.7	769
1998Q4	16	513925	517027	506621.7	11715.3	10405.3	-3102
1999Q1	17	481895	496437	505664.3	10448.0	-9227.3	-14542
1999Q2	18	532968	523810	517237.5	10560.5	6572.6	9158
1999Q3	19	529465	533546	523263.7	10107.1	10282.1	-4081
1999Q4	20	536469	540261	529157.8	9685.8	11102.9	-3792
2000Q1	21	504479	514804	530914.5	8892.9	-16110.6	-10325
2000Q2	22	558691	544159	543697.7	9281.9	460.9	14532
2000Q3	23	557780	558418	552270.7	9211.0	6147.3	-638
2000Q4	24	568219	569495	560063.8	9069.2	9431.3	-1276
2001Q1	25	540124	543379	561659.4	8321.9	-18280.5	-3255
2001Q2	26	598842	575298	575712.6	8895.0	-414.6	23544
2001Q3	27	599262	594152	590285.0	9462.7	3867.4	5110
2001Q4	28	613986	611073	602984.1	9786.4	8089.1	2913
2002Q1	29	576665	579476	599630.2	8472.3	-20154.4	-2811
2002Q2	30	630141	605588	607500.3	8412.1	-1912.1	24553
2002Q3	31	621004	619022	618114.9	8632.4	906.9	1982
2002Q4	32	636622	634459	629150.2	8872.7	5309.1	2163
2003Q1	33	598385	601237	623292.1	7399.6	-22055.5	-2852
2003Q2	34	660401	631720	632754.3	7605.8	-1034.0	28681
2003Q3	35	650791	646348	645297.3	8099.6	1050.2	4443
2003Q4	36	667533	662770	658688.6	8628.7	4081.9	4763
2004Q1	37	650616	644080	661777.4	8074.7	-17697.9	6536

2004Q2	38	716444	679554	677016.6	8791.2	2537.7	36890
2004Q3	39	712711	702654	696982.7	9908.7	5670.9	10057
2004Q4	40	737591	726917	718751.1	11094.7	8166.1	10674
2005Q1	41	697345	696858	714230.9	9533.2	-17373.1	487
2005Q2	42	762115	728836	724348.6	9591.6	4487.9	33279
2005Q3	43	756632	749376	742001.8	10397.8	7374.7	7256
2005Q4	44	778304	771020	760493.0	11207.1	10527.0	7284
2006Q1	45	742621	742549	759873.6	10024.5	-17324.9	72
2006Q2	46	861462	810088	793212.2	12355.9	16876.1	51374
2006Q3	47	820093	816480	809582.9	12757.4	6896.8	3613
2006Q4	48	841083	836990	826887.5	13212.1	10103.0	4093
2007Q1	49	817704	815354	831112.4	12313.4	-15758.3	2350
2007Q2	50	899674	856700	845375.6	12508.4	11324.4	42974
2007Q3	51		314914	507979.9	-22482.1	-193066.3	
2007Q4	52		177262	288540.0	-42177.8	-111278.0	
		588310	582110				6200
		<i>yprum</i>	<i>yvprum</i>				<i>ME</i>

abs.rezidua	rezidua ²
3583	12840242
7492	56135094
2403	5774925
1118	1250033
7360	54174710
13127	172322602
9130	83350460
1001	1002221
5482	30057035
8733	76273167
1999	3997698
7353	54067542
4760	22660367
14043	197198119
769	591188
3102	9622342
14542	211468486
9158	83867713
4081	16653154
3792	14376965
10325	106604093
14532	211190428
638	407022
1276	1628526
3255	10594113
23544	554320742
5110	26108585
2913	8484209
2811	7900763
24553	602835399
1982	3929151
2163	4677021
2852	8131593
28681	822580377
4443	19744192
4763	22681718
6536	42724905



36890	1360850123
10057	101150708
10674	113929635
487	237342
33279	1107463951
7256	52642309
7284	53057207
72	5225
51374	2639258959
3613	13056205
4093	16748597
2350	5521873
42974	1846762086
9476	217458222
MAE	MSE
	14746
	RMSE



poč.hodn.	alfa =	0.4	gama =	0.1	delta=	0.4
-----------	--------	-----	--------	-----	--------	-----

počáteční hodnoty parametrů jsou spočteny pomocí výpočetních postupů

nobs	52
------	----

L0	T0	0
313427	9614.31	50394.8
		32122.3
		37107.8

DATE	NOBS	HDPCR	rezidua	WINTERS-A	Lt	Tt	St
1995Q1	1	332995	3583	329412	327022.8	10012.5	2388.9
1995Q2	2	366618	-7492	374110	328710.4	9180.0	45399.9
1995Q3	3	376688	2403	374285	340560.5	9447.0	33724.4
1995Q4	4	390221	1118	389103	351249.8	9571.2	37853.2
1996Q1	5	382859	7074	375785	368680.6	10357.2	7104.7
1996Q2	6	423953	-175	424128	378843.9	10337.8	45283.6
1996Q3	7	432152	3329	428823	392880.1	10707.6	35943.4
1996Q4	8	444324	1038	443286	404741.0	10823.0	38545.1
1997Q1	9	415593	-2547	418140	412733.7	10539.9	5406.5
1997Q2	10	455790	-4596	460386	418166.7	10029.2	42219.4
1997Q3	11	461902	-805	462707	427301.0	9939.7	35406.4
1997Q4	12	477809	728	477081	438050.0	10020.7	39030.7
1998Q1	13	457925	1601	456324	449849.8	10198.6	6474.0
1998Q2	14	512225	3585	508640	464031.3	10596.9	44609.2
1998Q3	15	512408	854	511554	475577.5	10691.8	35976.1
1998Q4	16	513925	-4095	518020	481719.3	10236.8	36300.7
1999Q1	17	481895	-5953	487848	485342.1	9575.4	2505.6
1999Q2	18	532968	-2361	535329	492294.0	9313.1	43035.1
1999Q3	19	529465	-2923	532388	498359.8	8988.3	34027.7
1999Q4	20	536469	-2585	539054	504476.2	8701.1	34577.5
2000Q1	21	504479	-4033	508512	508695.8	8253.0	-183.4
2000Q2	22	558691	-465	559156	516431.6	8201.3	42724.8
2000Q3	23	557780	-317	558097	524280.7	8166.0	33816.4
2000Q4	24	568219	430	567789	532924.6	8213.8	34864.3
2001Q1	25	540124	-299	540423	540806.0	8180.6	-382.8
2001Q2	26	598842	2567	596275	551838.8	8465.8	44436.1
2001Q3	27	599262	1851	597411	562361.1	8671.5	35050.2
2001Q4	28	613986	2912	611074	574268.2	8995.0	36805.7
2002Q1	29	576665	-2238	578903	580777.1	8746.4	-1874.5
2002Q2	30	630141	-1375	631516	587996.0	8593.7	43519.7
2002Q3	31	621004	-3829	624833	592335.3	8168.2	32497.6
2002Q4	32	636622	-247	636869	600228.7	8140.7	36640.7
2003Q1	33	598385	-2920	601305	605125.5	7816.3	-3820.9
2003Q2	34	660401	1418	658983	614517.6	7973.9	44465.2
2003Q3	35	650791	-1511	652302	620812.3	7806.0	31490.0
2003Q4	36	667533	819	666714	629527.9	7897.0	37186.5
2004Q1	37	650616	6124	644492	644229.7	8577.4	262.0

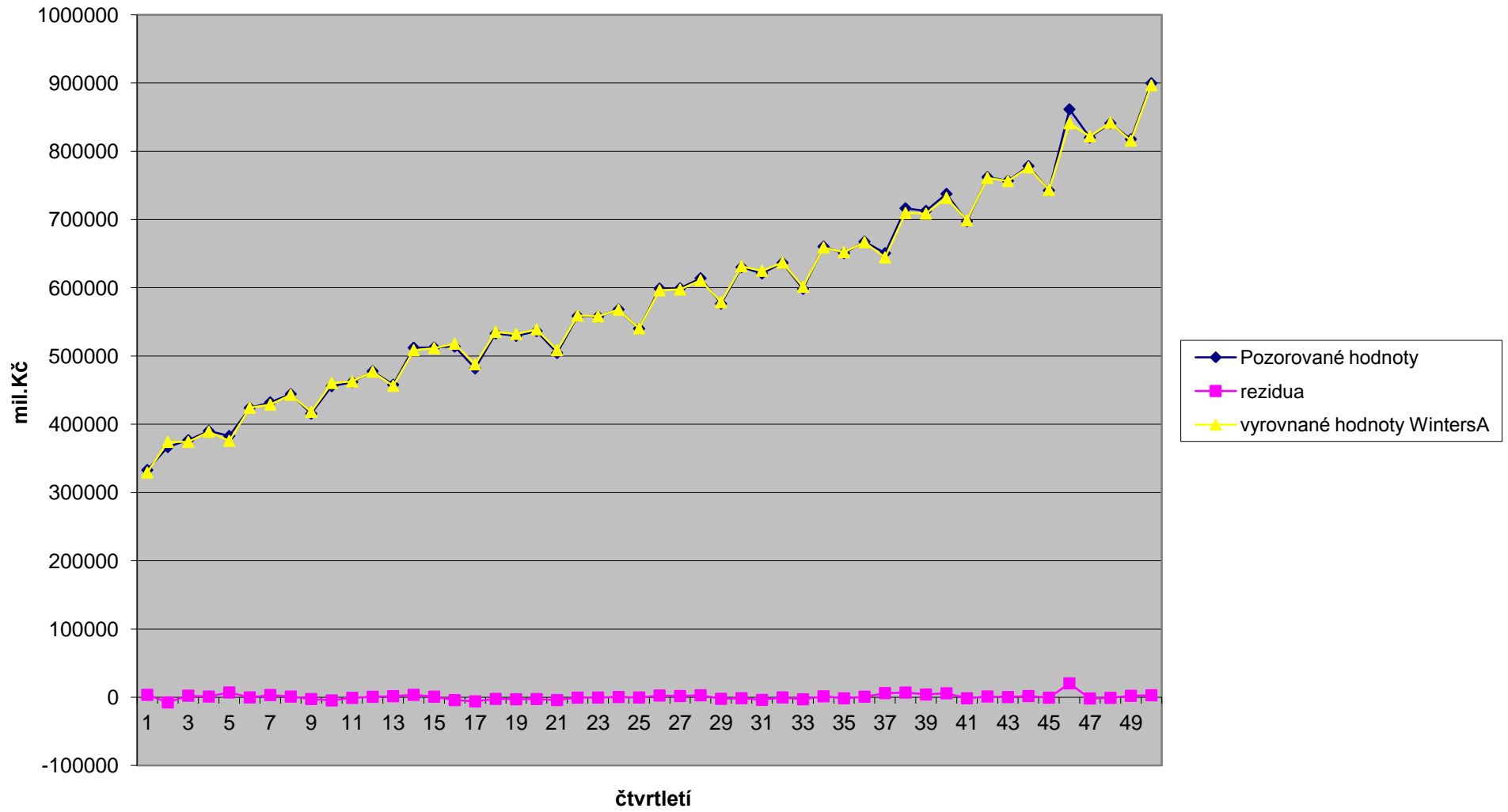
2004Q2	38	716444	6902	709542	660475.8	9344.3	49066.4
2004Q3	39	712711	4104	708607	674380.5	9800.3	34226.2
2004Q4	40	737591	5841	731750	690670.3	10449.3	41080.2
2005Q1	41	697345	-1453	698798	699504.9	10287.8	-706.8
2005Q2	42	762115	1172	760943	711095.1	10418.1	49847.8
2005Q3	43	756632	321	756311	721870.2	10453.8	34440.5
2005Q4	44	778304	1764	776540	734283.9	10649.8	42256.1
2006Q1	45	742621	-578	743199	744291.3	10585.5	-1092.2
2006Q2	46	861462	20425	841037	777571.8	12855.0	63464.8
2006Q3	47	820093	-1719	821812	788517.1	12664.0	33294.6
2006Q4	48	841083	-848	841931	800239.4	12569.9	41691.1
2007Q1	49	817704	2155	815549	815204.1	12809.4	344.7
2007Q2	50	899674	2950	896724	831291.7	13137.2	65431.8
2007Q3	51			0			
2007Q4	52			0			
		174292	601	173692			
		<i>yprum</i>	<i>ME</i>				

S01
S02
S03
S04

abs.rezidua	rezidua ²
3583	12840242
7492	56135094
2403	5774925
1118	1250033
7074	50036961
175	30452
3329	11079087
1038	1077286
2547	6488282
4596	21124913
805	648752
728	530449
1601	2563841
3585	12849214
854	730077
4095	16768939
5953	35433997
2361	5574861
2923	8541162
2585	6680867
4033	16268447
465	216627
317	100498
430	185007
299	89513
2567	6589539
1851	3425289
2912	8480466
2238	5006587
1375	1889810
3829	14660615
247	61210
2920	8523810
1418	2011374
1511	2284091
819	670157
6124	37507575

6902	47635189	
4104	16845356	
5841	34111868	
1453	2111689	
1172	1373828	
321	103252	
1764	3111491	
578	334225	
20425	417199224	
1719	2954061	
848	718336	
2155	4645223	
2950	8705443	
785	13090013	3618
MAE	MSE	RMSE

Wintersova metoda A - C943: HDP ČR



poč.hodn.	alfa =	0.4	gama =	0.1	delta=	0.4
-----------	--------	-----	--------	-----	--------	-----

počáteční hodnoty parametrů jsou převzaty z regresního výpočtu

L0	T0	0
244622	7864.47	2179.63
		-3875.5
		2987.62

QUARTER	NOBS	DEPOSITS	rezidua	WINTERS-A	Lt	Tt	St
1993Q1	1	179342.9	-26332	205675	223229.0	4938.7	-17554.5
1993Q2	2	179879.6	-18168	198048	207980.6	2920.0	-9932.6
1993Q3	3	184157.9	-8232	192390	201753.8	2005.3	-9363.6
1993Q4	4	204782.7	-707	205490	202973.5	1926.8	2516.3
1994Q1	5	215145.3	10008	205137	216020.1	3038.7	-10882.6
1994Q2	6	220120.4	3958	216162	223456.5	3478.5	-7294.0
1994Q3	7	224857.6	2623	222235	229849.5	3770.0	-7614.9
1994Q4	8	244498.9	3011	241488	236964.7	4104.5	4523.4
1995Q1	9	257013.4	9658	247356	251799.9	5177.6	-4444.2
1995Q2	10	268251.6	6685	261567	264404.7	5920.3	-2837.7
1995Q3	11	280707.7	6479	274229	277524.1	6640.2	-3295.5
1995Q4	12	306236.9	6318	299919	291184.0	7342.2	8735.2
1996Q1	13	320848.6	9636	311213	309232.8	8412.8	1979.8
1996Q2	14	329595.1	5323	324272	323560.5	9004.3	711.3
1996Q3	15	336112.3	2463	333649	335302.0	9278.0	-1653.2
1996Q4	16	365625.2	4432	361194	349504.0	9770.4	11689.6
1997Q1	17	414840.1	19291	395549	380708.8	11913.9	14840.4
1997Q2	18	441183	17226	423957	411762.3	13827.8	12195.0
1997Q3	19	443649.1	7096	436553	433475.0	14616.3	3077.7
1997Q4	20	473921.5	5091	468831	453747.5	15181.9	15083.4
1998Q1	21	493387.1	3462	489925	472776.3	15566.6	17148.6
1998Q2	22	512073.8	4153	507921	492957.3	16028.1	14963.6
1998Q3	23	527451.8	5540	521912	515140.8	16643.6	6771.0
1998Q4	24	549745.5	1036	548710	532935.5	16758.7	15774.0
1999Q1	25	559644.4	-2591	562236	546814.9	16470.8	15420.9
1999Q2	26	554565.3	-8526	563092	553812.1	15523.4	9279.5
1999Q3	27	542409.4	-12131	554540	555856.6	14175.5	-1316.3
1999Q4	28	536933.7	-17594	554528	550483.2	12220.6	4044.6
2000Q1	29	548175	-10782	558957	550723.9	11022.6	8233.0
2000Q2	30	543395.4	-9947	553342	550694.3	9917.4	2648.1
2000Q3	31	547678.9	-4182	551861	555965.1	9452.8	-4104.3
2000Q4	32	549152.9	-7311	556464	557294.0	8640.4	-829.7
2001Q1	33	568758.9	-1947	570706	563771.0	8424.0	6935.0
2001Q2	34	583195.2	3007	580188	575535.9	8758.1	4652.6
2001Q3	35	589675.9	3415	586261	588088.4	9137.6	-1827.6
2001Q4	36	595970.9	-153	596124	597055.8	9120.5	-931.8
2002Q1	37	596536.5	-5967	602503	599546.4	8457.6	2957.0
2002Q2	38	594155.3	-6660	600816	600603.5	7717.5	212.3

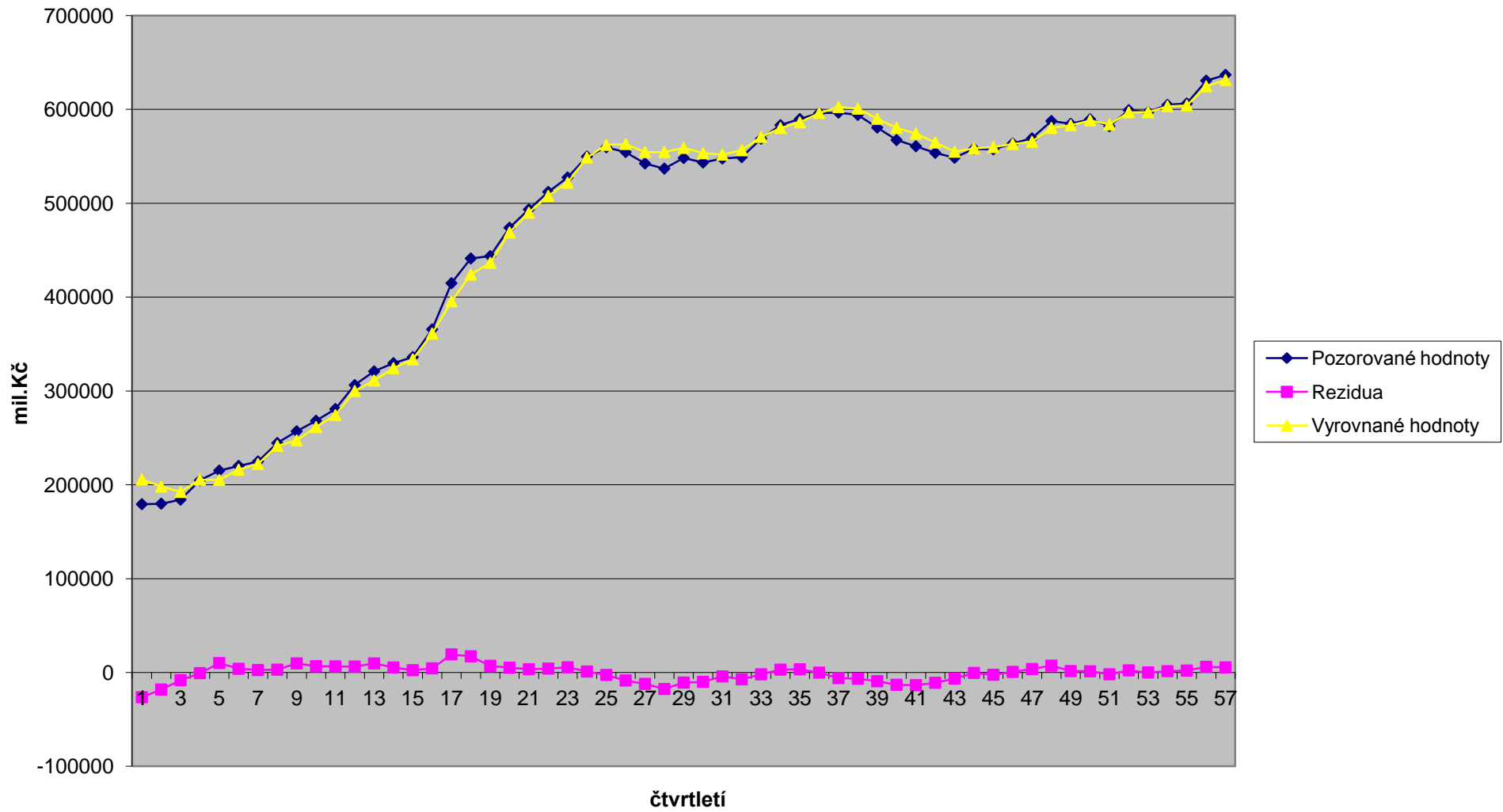
2002Q3	39	580665.6	-9298	589964	597989.9	6684.4	-8026.2
2002Q4	40	567335.8	-13106	580442	590111.6	5228.1	-9669.4
2003Q1	41	560701.5	-13534	574236	580301.6	3724.3	-6065.9
2003Q2	42	553728.3	-10984	564712	571822.0	2503.9	-7110.1
2003Q3	43	548450.7	-6426	554876	567186.3	1790.0	-12310.0
2003Q4	44	558026.2	-461	558487	568464.0	1738.7	-9976.7
2004Q1	45	557442.5	-2410	559852	567525.0	1471.0	-7672.5
2004Q2	46	563668.2	642	563027	569708.9	1542.3	-6682.3
2004Q3	47	569176.8	3685	565492	575345.4	1951.7	-9853.4
2004Q4	48	587564.8	7288	580277	585394.9	2761.5	-5118.1
2005Q1	49	584631.3	1493	583138	589815.3	2927.4	-6677.1
2005Q2	50	589489.7	1235	588255	594114.4	3064.5	-5859.3
2005Q3	51	582149.8	-1863	584013	595108.7	2857.5	-11095.6
2005Q4	52	599177.5	2279	596899	600497.9	3110.7	-3599.0
2006Q1	53	597108	64	597044	603679.2	3117.7	-6634.7
2006Q2	54	604796.4	1389	603407	608340.4	3272.1	-4933.2
2006Q3	55	606284.6	2076	604208	613919.6	3502.8	-9711.4
2006Q4	56	630641.9	6055	624587	624149.8	4175.5	437.4
2007Q1	57	636801.4	5440	631362	634369.7	4780.0	-3008.2
2007Q2	58						
2007Q3	59						
2007Q4	60						
		473009	-487				
		yprum	ME				

S01
S02
S03
S04

abs.rezidua	rezidua ²
26332	693357645
18168	330091039
8232	67769369
707	499907
10008	100156535
3958	15665199
2623	6880362
3011	9064571
9658	93269795
6685	44682925
6479	41979294
6318	39913541
9636	92852337
5323	28338410
2463	6068807
4432	19638888
19291	372138707
17226	296724132
7096	50358686
5091	25914321
3462	11986753
4153	17246432
5540	30690913
1036	1073237
2591	6715481
8526	72696681
12131	147160184
17594	309552115
10782	116249710
9947	98943347
4182	17488766
7311	53457271
1947	3791063
3007	9040448
3415	11662389
153	23455
5967	35604430
6660	44361889

9298	86453016	
13106	171777596	
13534	183176513	
10984	120638936	
6426	41288567	
461	212562	
2410	5807978	
642	411712	
3685	13578031	
7288	53115129	
1493	2229330	
1235	1524158	
1863	3471723	
2279	5191970	
64	4037	
1389	1929723	
2076	4311283	
6055	36659010	
5440	29592416	
0	0	
0	0	
0	0	
6506	71657592	8465
MAE	MSE	RMSE

Wintersova metoda A - C913: Termínované vklady



poč.hodn.	alfa =	0.4	0.1	delta=	0.4
-----------	--------	-----	-----	--------	-----

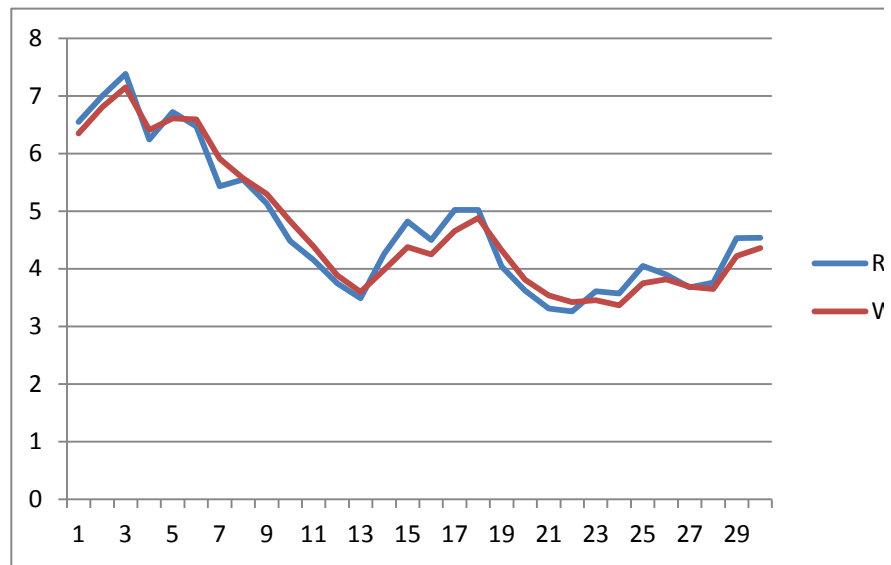
počáteční hodnoty parametrů jsou spočteny pomocí výpočetních postupů

nobs	52
------	----

L0	T0	0	S01
6.10071	-0.1046	0.31826	S02
		0.43911	S03
		0.19826	S04

DATE	NOBS	REVENUE	WINTERS-A	Lt	Tt	St	rezidua
2000Q2	1	6.55	6.351	6.218	-0.082	0.133	0.199
2000Q3	2	7	6.803	6.354	-0.061	0.449	0.197
2000Q4	3	7.38	7.147	6.552	-0.035	0.595	0.233
2001Q1	4	6.24	6.411	6.327	-0.054	0.084	-0.171
2001Q2	5	6.72	6.607	6.399	-0.041	0.208	0.113
2001Q3	6	6.47	6.591	6.223	-0.055	0.368	-0.121
2001Q4	7	5.43	5.910	5.635	-0.108	0.275	-0.480
2002Q1	8	5.55	5.572	5.503	-0.110	0.069	-0.022
2002Q2	9	5.13	5.299	5.204	-0.129	0.095	-0.169
2002Q3	10	4.48	4.827	4.690	-0.168	0.137	-0.347
2002Q4	11	4.15	4.383	4.263	-0.194	0.120	-0.233
2003Q1	12	3.75	3.890	3.914	-0.209	-0.024	-0.140
2003Q2	13	3.49	3.602	3.581	-0.222	0.021	-0.112
2003Q3	14	4.26	3.985	3.665	-0.191	0.321	0.275
2003Q4	15	4.82	4.378	3.964	-0.142	0.414	0.442
2004Q1	16	4.5	4.247	4.103	-0.114	0.144	0.253
2004Q2	17	5.02	4.656	4.393	-0.074	0.263	0.364
2004Q3	18	5.02	4.883	4.472	-0.058	0.412	0.137
2004Q4	19	4.04	4.323	4.098	-0.090	0.225	-0.283
2005Q1	20	3.62	3.812	3.795	-0.111	0.017	-0.192
2005Q2	21	3.31	3.540	3.429	-0.137	0.110	-0.230
2005Q3	22	3.26	3.420	3.115	-0.154	0.305	-0.160
2005Q4	23	3.61	3.457	3.130	-0.137	0.327	0.153
2006Q1	24	3.57	3.368	3.217	-0.115	0.151	0.202
2006Q2	25	4.05	3.748	3.437	-0.081	0.311	0.302
2006Q3	26	3.9	3.814	3.451	-0.072	0.362	0.086
2006Q4	27	3.68	3.690	3.369	-0.073	0.321	-0.010
2007Q1	28	3.76	3.647	3.421	-0.060	0.226	0.113
2007Q2	29	4.53	4.221	3.704	-0.026	0.517	0.309
2007Q3	30	4.54	4.360	3.878	-0.006	0.482	0.180
2007Q4	31		1.509	2.195	-0.174	-0.686	-1.509
	32		0.809	1.122	-0.264	-0.313	-0.809
		4.728	4.698				0.030
		yprum	yvprum				ME

abs.rezidua	rezidua ²
0.199	0.040
0.197	0.039
0.233	0.054
0.171	0.029
0.113	0.013
0.121	0.015
0.480	0.230
0.022	0.000
0.169	0.029
0.347	0.120
0.233	0.054
0.140	0.020
0.112	0.012
0.275	0.076
0.442	0.195
0.253	0.064
0.364	0.132
0.137	0.019
0.283	0.080
0.192	0.037
0.230	0.053
0.160	0.026
0.153	0.023
0.202	0.041
0.302	0.091
0.086	0.007
0.010	0.000
0.113	0.013
0.309	0.095
0.180	0.032
1.509	2.278
0.809	0.654
0.207	0.055
MAE	MSE
	0.234
	RMSE



REVENUE
WINTERS-A

poč.hodn.	alfa =	0.4	gama =	0.1	delta=	0.4
-----------	--------	-----	--------	-----	--------	-----

počáteční hodnoty parametrů jsou spočteny pomocí výpočetních postupů

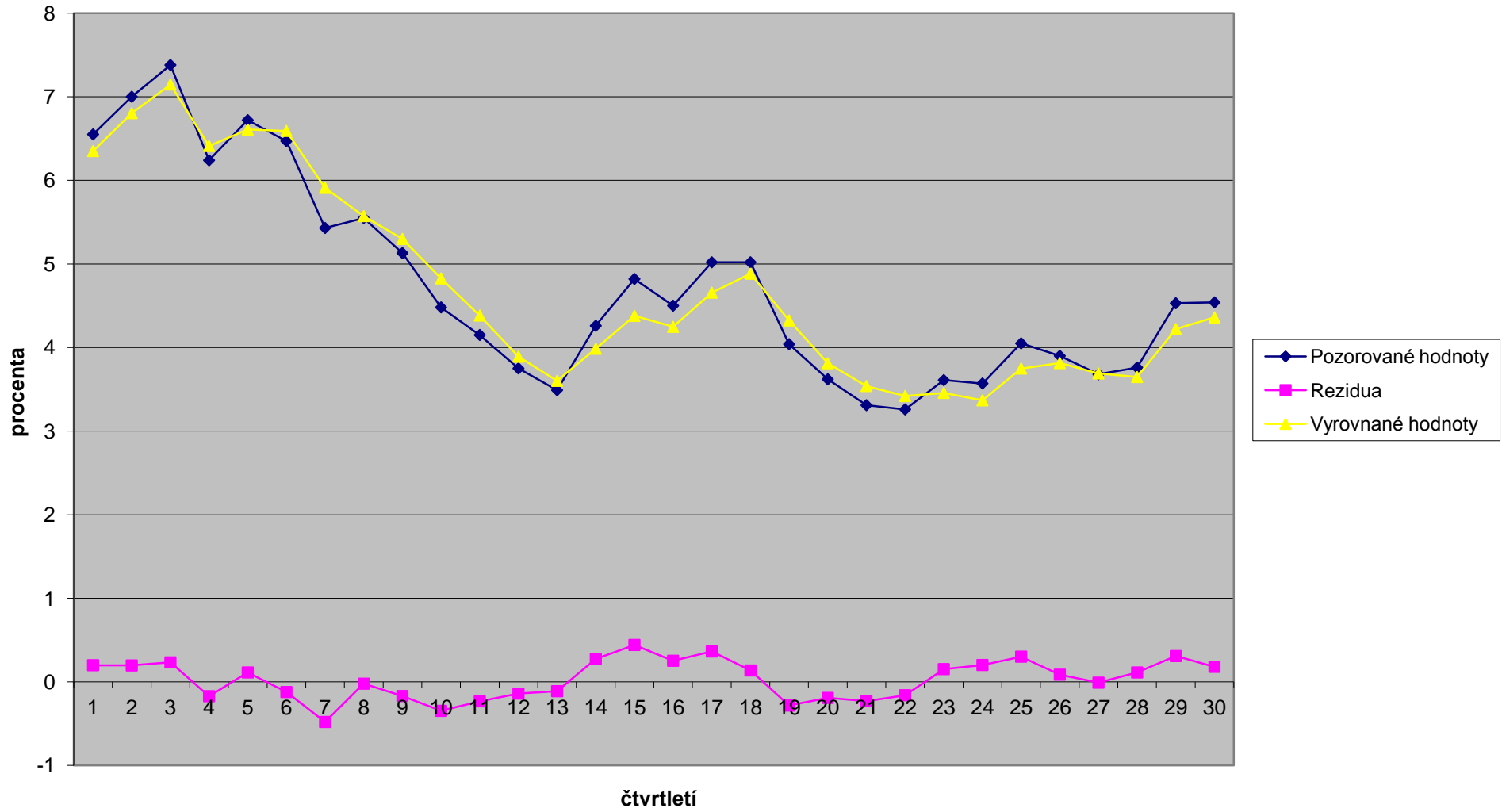
L0	T0	0
6.10071	-0.1046	0.31826
		0.43911
		0.19826

DATE	NOBS	REVENUE	rezidua	WINTERS-A	Lt	Tt	St
2000Q2	1	6.55	0.199	6.351	6.218	-0.082	0.133
2000Q3	2	7	0.197	6.803	6.354	-0.061	0.449
2000Q4	3	7.38	0.233	7.147	6.552	-0.035	0.595
2001Q1	4	6.24	-0.171	6.411	6.327	-0.054	0.084
2001Q2	5	6.72	0.113	6.607	6.399	-0.041	0.208
2001Q3	6	6.47	-0.121	6.591	6.223	-0.055	0.368
2001Q4	7	5.43	-0.480	5.910	5.635	-0.108	0.275
2002Q1	8	5.55	-0.022	5.572	5.503	-0.110	0.069
2002Q2	9	5.13	-0.169	5.299	5.204	-0.129	0.095
2002Q3	10	4.48	-0.347	4.827	4.690	-0.168	0.137
2002Q4	11	4.15	-0.233	4.383	4.263	-0.194	0.120
2003Q1	12	3.75	-0.140	3.890	3.914	-0.209	-0.024
2003Q2	13	3.49	-0.112	3.602	3.581	-0.222	0.021
2003Q3	14	4.26	0.275	3.985	3.665	-0.191	0.321
2003Q4	15	4.82	0.442	4.378	3.964	-0.142	0.414
2004Q1	16	4.5	0.253	4.247	4.103	-0.114	0.144
2004Q2	17	5.02	0.364	4.656	4.393	-0.074	0.263
2004Q3	18	5.02	0.137	4.883	4.472	-0.058	0.412
2004Q4	19	4.04	-0.283	4.323	4.098	-0.090	0.225
2005Q1	20	3.62	-0.192	3.812	3.795	-0.111	0.017
2005Q2	21	3.31	-0.230	3.540	3.429	-0.137	0.110
2005Q3	22	3.26	-0.160	3.420	3.115	-0.154	0.305
2005Q4	23	3.61	0.153	3.457	3.130	-0.137	0.327
2006Q1	24	3.57	0.202	3.368	3.217	-0.115	0.151
2006Q2	25	4.05	0.302	3.748	3.437	-0.081	0.311
2006Q3	26	3.9	0.086	3.814	3.451	-0.072	0.362
2006Q4	27	3.68	-0.010	3.690	3.369	-0.073	0.321
2007Q1	28	3.76	0.113	3.647	3.421	-0.060	0.226
2007Q2	29	4.53	0.309	4.221	3.704	-0.026	0.517
2007Q3	30	4.54	0.180	4.360	3.878	-0.006	0.482
2007Q4	31		-1.509	1.509	2.195	-0.174	-0.686
	32		-0.809	0.809	1.122	-0.264	-0.313
		2.837	-0.029	143.262			
		yprum	ME				

S01
S02
S03
S04

abs.rezidua	rezidua ²	
0.199	0.040	
0.197	0.039	
0.233	0.054	
0.171	0.029	
0.113	0.013	
0.121	0.015	
0.480	0.230	
0.022	0.000	
0.169	0.029	
0.347	0.120	
0.233	0.054	
0.140	0.020	
0.112	0.012	
0.275	0.076	
0.442	0.195	
0.253	0.064	
0.364	0.132	
0.137	0.019	
0.283	0.080	
0.192	0.037	
0.230	0.053	
0.160	0.026	
0.153	0.023	
0.202	0.041	
0.302	0.091	
0.086	0.007	
0.010	0.000	
0.113	0.013	
0.309	0.095	
0.180	0.032	
1.509	2.278	
0.809	0.654	
0.285	0.152	0.390
MAE	MSE	RMSE

Wintersova metoda A - C932: výnosy z dluhopisů



poč.hodn.	alfa =	0.4	0.1	delta=	0.4
-----------	--------	-----	-----	--------	-----

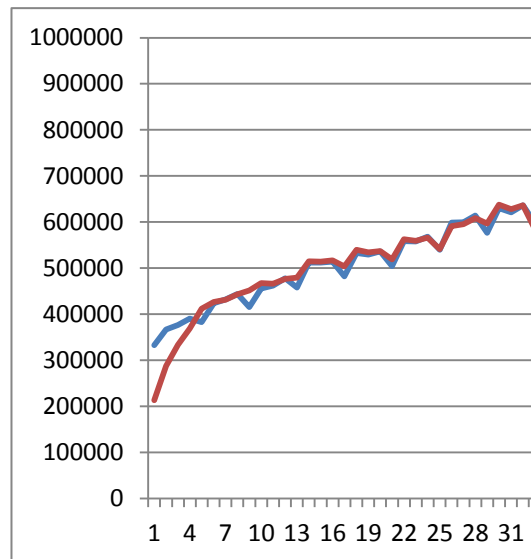
počáteční hodnoty parametrů jsou spočteny pomocí výpočetních postupů

		L0	T0	0.914
nobs	52	25	0	1.062
				0.989
				1.016

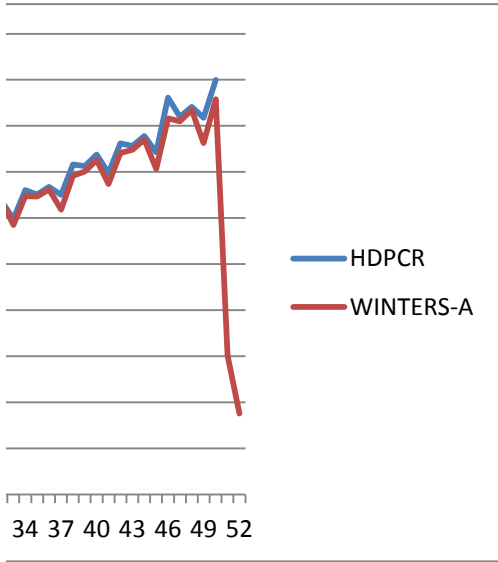
quarter	NOBS	HDPCR	WINTERS-A	Lt	Tt	St
1995Q1	1	332995	213126.088	133212.566	13318.789	79913.522
1995Q2	2	366618	287387.190	234565.588	22122.212	52821.602
1995Q3	3	376688	333488.284	304687.484	26922.181	28800.800
1995Q4	4	390221	369121.285	355053.793	29266.593	14067.493
1996Q1	5	382859	412153.967	351770.423	26011.597	60383.544
1996Q2	6	423953	426347.224	375121.771	25745.572	51225.453
1996Q3	7	432152	431257.811	401860.886	25844.926	29396.925
1996Q4	8	444324	443405.750	428726.091	25946.954	14679.659
1997Q1	9	415593	451399.892	414887.609	21968.411	36512.283
1997Q2	10	455790	467414.930	423939.431	20676.752	43475.499
1997Q3	11	461902	466261.999	439771.739	20192.307	26490.259
1997Q4	12	477809	476669.494	461230.164	20318.919	15439.330
1998Q1	13	457925	479574.092	457494.537	17913.465	22079.555
1998Q2	14	512225	514622.060	472744.601	17647.125	41877.459
1998Q3	15	512408	514018.635	488602.132	17468.165	25416.503
1998Q4	16	513925	516655.466	503036.446	17164.780	13619.019
1999Q1	17	481895	503633.881	496046.914	14749.349	7586.967
1999Q2	18	532968	540062.060	502913.974	13961.120	37148.086
1999Q3	19	529465	534082.575	511744.455	13448.056	22338.120
1999Q4	20	536469	537312.311	524255.499	13354.355	13056.812
2000Q1	21	504479	519137.416	521322.725	11725.642	-2185.310
2000Q2	22	558691	562832.963	528446.186	11265.424	34386.777
2000Q3	23	557780	559317.103	538003.718	11094.635	21313.385
2000Q4	24	568219	566036.019	551523.887	11337.188	14512.133
2001Q1	25	540124	540900.441	519338.514	17078.509	21561.927
2001Q2	26	598842	591444.893	544636.030	17900.410	46808.863
2001Q3	27	599262	595190.739	567060.062	18352.772	28130.677
2001Q4	28	613986	608602.507	591394.493	18950.938	17208.015
2002Q1	29	576665	596552.249	588248.487	16741.243	8303.761
2002Q2	30	630141	637937.734	596326.693	15874.940	41611.041
2002Q3	31	621004	627962.191	604470.309	15101.807	23491.883
2002Q4	32	636622	636678.927	619508.864	15095.482	17170.063
2003Q1	33	598385	584809.675	577944.769	12845.557	6864.907
2003Q2	34	660401	647720.397	604879.885	14254.513	42840.512
2003Q3	35	650791	647067.442	623271.685	14668.242	23795.757
2003Q4	36	667533	662103.861	643972.303	15271.480	18131.558
2004Q1	37	650616	618237.515	598837.169	14934.797	19400.347

2004Q2	38	716444	691861.308	641086.069	17666.208	50775.239
2004Q3	39	712711	700958.678	671810.412	18972.021	29148.266
2004Q4	40	737591	725964.284	703701.007	20263.879	22263.277
2005Q1	41	697345	673787.449	636520.487	21568.443	37266.961
2005Q2	42	762115	741516.806	680975.813	23857.132	60540.993
2005Q3	43	756632	748111.384	714300.296	24803.867	33811.088
2005Q4	44	778304	770386.944	747900.892	25683.540	22486.052
2006Q1	45	742621	706724.359	674489.503	19083.998	32234.856
2006Q2	46	861462	816002.115	744084.484	24135.096	71917.631
2006Q3	47	820093	809875.647	779572.195	25270.358	30303.451
2006Q4	48	841083	834217.662	812470.706	26033.173	21746.955
2007Q1	49	817704	763129.688	719881.907	21335.292	43247.781
2007Q2	50	899674	858052.136	787463.715	25959.944	70588.422
2007Q3	51		301398.989	478535.892	-7528.833	-177136.903
2007Q4	52		176089.902	275351.612	-27094.378	-99261.710
		588310	566127			
		<i>yprum</i>	<i>yvprum</i>			

S01	25	y_1 prum
S02	26	y_2 prum
S03	25	y_3 prum
S04	26	y_4 prum
rezidua	abs.rezidua	rezidua ²
119868.912	119868.912	14368556114
79230.810	79230.810	6277521262
43199.716	43199.716	1866215456
21099.715	21099.715	445197965
-29294.967	29294.967	858195088
-2394.224	2394.224	5732308
894.189	894.189	799573
918.250	918.250	843183
-35806.892	35806.892	1282133517
-11624.930	11624.930	135139002
-4359.999	4359.999	19009590
1139.506	1139.506	1298473
-21649.092	21649.092	468683182
-2397.060	2397.060	5745898
-1610.635	1610.635	2594144
-2730.466	2730.466	7455442
-21738.881	21738.881	472578956
-7094.060	7094.060	50325685
-4617.575	4617.575	21321998
-843.311	843.311	711173
-14658.416	14658.416	214869149
-4141.963	4141.963	17155859
-1537.103	1537.103	2362685
2182.981	2182.981	4765405
-776.441	776.441	602861
7397.107	7397.107	54717186
4071.261	4071.261	16575164
5383.493	5383.493	28981993
-19887.249	19887.249	395502667
-7796.734	7796.734	60789060
-6958.191	6958.191	48416428
-56.927	56.927	3241
13575.325	13575.325	184289436
12680.603	12680.603	160797687
3723.558	3723.558	13864885
5429.139	5429.139	29475545
32378.485	32378.485	1048366260



24582.692	24582.692	604308764
11752.322	11752.322	138117071
11626.716	11626.716	135180531
23557.551	23557.551	554958216
20598.194	20598.194	424285599
8520.616	8520.616	72600902
7917.056	7917.056	62679778
35896.641	35896.641	1288568860
45459.885	45459.885	2066601149
10217.353	10217.353	104394312
6865.338	6865.338	47132870
54574.312	54574.312	2978355503
41621.864	41621.864	1732379552
-301398.989	301398.989	90841350789
-176089.902	176089.902	31007653682
-444.24	25688.99	3089041559.54
ME	MAE	MSE
		55579.147
		RMSE



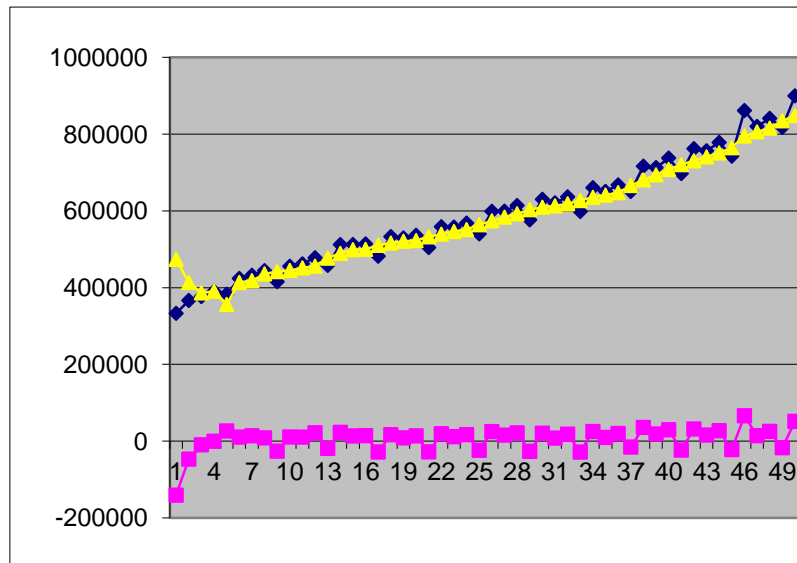
poč.hodn.	alfa =	0.4	gama =	0.1	delta=	0.4	
počáteční hodnoty parametrů jsou spočteny pomocí výpočetních postupů							
						L0	T0
						545659	1250

DATE	NOBS	HDPCR	rezidua	WINTERS-M	Lt	Tt
1995Q1	1	332995	-140827	473822	473822.4	-6058.5
1995Q2	2	366618	-46909	413527	418701.4	-10964.7
1995Q3	3	376688	-9573	386261	396982.0	-12040.2
1995Q4	4	390221	-298	390519	384616.2	-12072.8
1996Q1	5	382859	26551	356308	408099.5	-8517.2
1996Q2	6	423953	10551	413402	411452.7	-7330.1
1996Q3	7	432152	14019	418133	420132.0	-5729.2
1996Q4	8	444324	8482	435842	423685.0	-4801.0
1997Q1	9	415593	-26138	441731	441731.4	-2516.2
1997Q2	10	455790	10804	444986	444985.5	-1939.2
1997Q3	11	461902	10430	451472	451472.1	-1096.6
1997Q4	12	477809	21791	456018	456017.9	-532.4
1998Q1	13	457925	-18847	476772	476771.7	1596.2
1998Q2	14	512225	22855	489370	489370.4	2696.5
1998Q3	15	512408	13505	498903	498902.9	3380.1
1998Q4	16	513925	14192	499733	499733.2	3125.1
1999Q1	17	481895	-28365	510260	510260.0	3865.3
1999Q2	18	532968	16751	516217	516216.8	4074.4
1999Q3	19	529465	8564	520901	520901.0	4135.4
1999Q4	20	536469	13746	522723	522722.6	3904.0
2000Q1	21	504479	-27932	532411	532410.7	4482.4
2000Q2	22	558691	19315	539376	539375.8	4730.7
2000Q3	23	557780	11582	546198	546198.2	4939.9
2000Q4	24	568219	16957	551262	551261.8	4952.2
2001Q1	25	540124	-23831	563955	563955.2	5726.4
2001Q2	26	598842	24822	574020	574019.7	6160.2
2001Q3	27	599262	15619	583643	583642.6	6506.5
2001Q4	28	613986	21583	592403	592402.8	6731.8
2002Q1	29	576665	-26610	603275	603275.2	7145.9
2002Q2	30	630141	20644	609497	609497.1	7053.5
2002Q3	31	621004	7859	613145	613144.8	6712.9
2002Q4	32	636622	18171	618451	618451.2	6572.3
2003Q1	33	598385	-28568	626953	626953.4	6765.2
2003Q2	34	660401	25012	635389	635388.6	6932.2
2003Q3	35	650791	9666	641125	641125.2	6812.7
2003Q4	36	667533	19910	647623	647623.1	6781.2
2004Q1	37	650616	-15452	666068	666067.8	7947.6

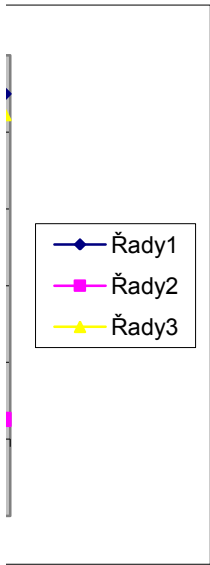
2004Q2	38	716444	35660	680784	680784.0	8624.4
2004Q3	39	712711	18688	694023	694023.4	9085.9
2004Q4	40	737591	29614	707977	707976.9	9572.7
2005Q1	41	697345	-23201	720546	720546.0	9872.3
2005Q2	42	762115	31615	730500	730500.4	9880.5
2005Q3	43	756632	15930	740702	740702.4	9912.7
2005Q4	44	778304	27271	751033	751032.6	9954.4
2006Q1	45	742621	-22049	764670	764669.5	10322.7
2006Q2	46	861462	66143	795319	795319.2	12355.4
2006Q3	47	820093	14232	805861	805861.1	12174.0
2006Q4	48	841083	25455	815628	815628.2	11933.3
2007Q1	49	817704	-17081	834785	834785.1	12655.7
2007Q2	50	899674	51444	848230	848230.3	12734.6
2007Q3	51					
2007Q4	52					
		29415504	263753	29151751		

0.914	S01	553785	y ₁ prum
1.062	S02	613794	y ₂ prum
0.989	S03	585907	y ₃ prum
1.016	S04	600507	y ₄ prum

St	
0.8	0.549798
1.0	0.634528
1.0	0.635888
1.0	0.715137
0.9	0.632127
1.0	0.733761
1.0	0.729517
1.0	0.814289
0.9	0.686173
1.0	0.788863
1.0	0.779738
1.0	0.875655
0.9	0.756066
1.0	0.886538
1.0	0.864997
1.0	0.941843
0.9	0.795642
1.0	0.922439
1.0	0.893791
1.0	0.983158
0.9	0.832930
1.0	0.966960
1.0	0.941590
1.0	1.041345
0.9	0.891782
1.0	1.036451
1.0	1.011616
1.0	1.125220
1.0	0.952114
1.0	1.090622
1.0	1.048319
1.0	1.166703
1.0	0.987975
1.0	1.142995
1.0	1.098602
1.0	1.223352
1.0	1.074212



1.0	1.239992
1.0	1.203130
1.0	1.351744
1.0	1.151365
1.0	1.319038
1.0	1.277273
1.0	1.426356
1.0	1.226119
1.1	1.490983
1.0	1.384401
1.0	1.541408
1.0	1.350086
1.1	1.557119



poč.hodn.	alfa =	0.4	gama =	0.1	delta=	0.4
-----------	--------	-----	--------	-----	--------	-----

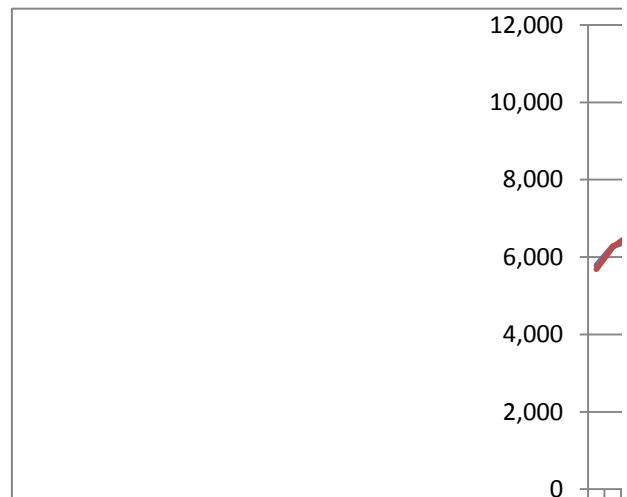
počáteční hodnoty parametrů jsou spočteny pomocí výpočetních postupů

		L₀	T₀	0
nobs	52	5416.47	87.141	495.551
				512.718
				840.884

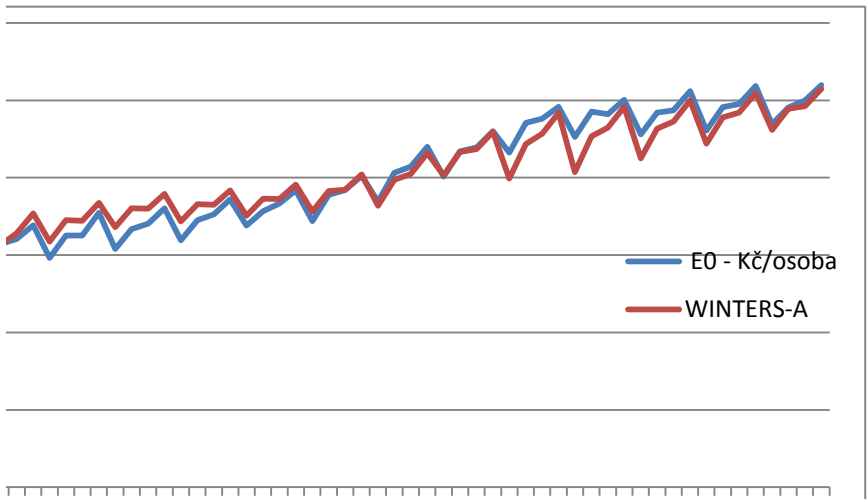
quarter	NOBS	E0 - Kč/osoba	WINTERS-A	Lt	Tt	St
2000Q1	1	5,783	5682.420	5615.367	98.317	67.053
2000Q2	2	6,285	6257.724	5743.989	574.399	513.735
2000Q3	3	6,417	6566.078	6152.746	615.275	413.332
2000Q4	4	6,771	7072.646	6432.859	581.758	639.787
2001Q1	5	5,929	6343.961	6553.549	535.652	-209.588
2001Q2	6	6,506	6900.897	6650.426	491.774	250.470
2001Q3	7	6,505	6883.192	6721.987	449.753	161.205
2001Q4	8	7,093	7351.670	6884.329	421.012	467.340
2002Q1	9	6,156	6719.852	6929.440	383.422	-209.588
2002Q2	10	6,673	7207.199	6956.729	347.808	250.470
2002Q3	11	6,810	7203.445	7042.240	321.579	161.205
2002Q4	12	7,205	7580.696	7113.355	296.532	467.340
2003Q1	13	6,377	6870.980	7080.568	263.600	-209.588
2003Q2	14	6,903	7317.983	7067.513	235.935	250.470
2003Q3	15	7,050	7298.791	7137.587	219.349	161.205
2003Q4	16	7,440	7670.565	7203.225	203.978	467.340
2004Q1	17	6,758	7021.769	7231.357	186.393	-209.588
2004Q2	18	7,132	7453.732	7203.262	164.944	250.470
2004Q3	19	7,333	7450.846	7289.642	157.088	161.205
2004Q4	20	7,672	7817.242	7349.902	147.405	467.340
2005Q1	21	6,881	7125.031	7334.619	131.136	-209.588
2005Q2	22	7,560	7653.735	7403.265	124.887	250.470
2005Q3	23	7,677	7684.414	7523.210	124.393	161.205
2005Q4	24	8,041	8085.366	7618.025	121.435	467.340
2006Q1	25	7,384	7272.169	7481.757	95.665	-209.588
2006Q2	26	8,123	7945.935	7695.465	107.469	250.470
2006Q3	27	8,285	8092.483	7931.279	120.304	161.205
2006Q4	28	8,794	8628.954	8161.613	131.307	467.340
2007Q1	29	8,029	8061.599	8271.187	129.133	-209.588
2007Q2	30	8,685	8664.474	8414.004	130.502	250.470
2007Q3	31	8,783	8736.626	8575.422	133.593	161.205
2007Q4	32	9,204	9187.413	8720.073	134.699	467.340
2008Q1	33	8,647	7976.724	8186.311	67.853	-209.588
2008Q2	34	9,417	8869.581	8619.111	104.348	250.470
2008Q3	35	9,521	9139.198	8977.993	129.801	161.205
2008Q4	36	9,830	9677.081	9209.740	139.996	467.340
2009Q1	37	9,057	8140.724	8350.311	40.053	-209.588

2009Q2	38	9,709	9068.101	8817.631	82.780	250.470
2009Q3	39	9,641	9293.369	9132.165	105.955	161.205
2009Q4	40	10,013	9828.476	9361.136	118.257	467.340
2010Q1	41	9,123	8499.199	8708.787	41.196	-209.588
2010Q2	42	9,680	9272.272	9021.802	68.378	250.470
2010Q3	43	9,743	9448.031	9286.826	88.043	161.205
2010Q4	44	10,236	9999.726	9532.385	103.794	467.340
2011Q1	45	9,223	8876.311	9085.898	48.766	-209.588
2011Q2	46	9,822	9559.881	9309.411	66.241	250.470
2011Q3	47	9,902	9682.914	9521.709	80.847	161.205
2011Q4	48	10,371	10190.338	9722.997	92.891	467.340
2012Q1	49	9,388	9239.289	9448.877	56.190	-209.588
2012Q2	50	9,815	9779.322	9528.852	58.568	250.470
2012Q3	51	9,999	9848.775	9687.570	68.583	161.205
2012Q4	52	10,395	10292.096	9824.756	75.443	467.340
		8188	8163			
		<i>yprum</i>	<i>yvprum</i>			

S01		
S02		
S03		
S04		
rezidua	abs.rezidua	rezidua ²
100.580	100.580	10116.34
27.276	27.276	743.96
-149.078	149.078	22224.35
-301.646	301.646	90990.07
-414.961	414.961	172192.93
-394.897	394.897	155943.41
-378.192	378.192	143029.10
-258.670	258.670	66910.05
-563.852	563.852	317929.25
-534.199	534.199	285368.56
-393.445	393.445	154798.92
-375.696	375.696	141147.27
-493.980	493.980	244016.28
-414.983	414.983	172210.84
-248.791	248.791	61897.04
-230.565	230.565	53160.43
-263.769	263.769	69574.14
-321.732	321.732	103511.50
-117.846	117.846	13887.75
-145.242	145.242	21095.25
-244.031	244.031	59551.36
-93.735	93.735	8786.32
-7.414	7.414	54.97
-44.366	44.366	1968.32
111.831	111.831	12506.15
177.065	177.065	31351.98
192.517	192.517	37062.76
165.046	165.046	27240.32
-32.599	32.599	1062.72
20.526	20.526	421.30
46.374	46.374	2150.52
16.587	16.587	275.12
670.276	670.276	449270.11
547.419	547.419	299667.67
381.802	381.802	145773.00
152.919	152.919	23384.26
916.276	916.276	839561.98



640.899	640.899	410751.48
347.631	347.631	120847.25
184.524	184.524	34049.04
623.801	623.801	389127.16
407.728	407.728	166241.97
294.969	294.969	87006.86
236.274	236.274	55825.56
346.689	346.689	120193.44
262.119	262.119	68706.40
219.086	219.086	47998.84
180.662	180.662	32638.87
148.711	148.711	22114.89
35.678	35.678	1272.91
150.225	150.225	22567.65
102.904	102.904	10589.18
24.71	271.77	112130.15
ME	MAE	MSE
		334.858
		RMSE



3 5 7 9 11 13 15 17 19 21 23 25 27 29 31 33 35 37 39 41 43 45 47 49 51
