

(80-)

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- (ARIMA, ARMA)

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1.1.

1.1.1. "

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(1.1.1.1),

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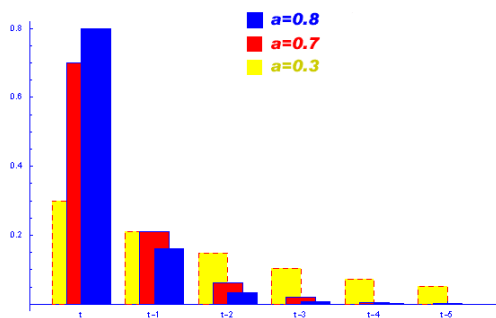
(T)

$Y(t+1) -$
 $Y(t) -$ t
 $(t) -$ t
 $a - (0 \leq a \leq 1)$

$a,$

"

a



. 1.1.2.1.

a

$a = 1,$
 $a = 0,$
 $a = [0.01, 0.02, \dots, 0.98, 0.99]$
 a

1.1.3.

(1.1.3.1)

p

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$$a = \beta.$$

1.1.4.

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$$(1.1.1.1)$$

Y(t).

" " ,

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“ ” , , .

1.2.

Y ()
 - X1, X2, ...,

XN ().

Y -

:

(1.2.1)

:

(1.2.2)

1.2.1.

	X1	X2	...	XN	Y
1	x_11	x_12	...	x_1N	Y_1
2	x_21	x_22	...	x_2N	Y_2
...
m	x_M1	x_M2	...	x_MN	Y_m

(,)

1.3. (ARIMA)

90-

, (G.E.P.

Box) . . . (G.M. Jenkins).

ARIMA.

ARIMA

ARIMA,

ARIMA

(1.3.1)

1.3.1. AR(p) -

p

:

Y(t) -

t. f_0, f_1, f_2, ..., f_p -

. E(t) -

,

$f_0, f_1, f_2, \dots, f_p.$

1.3.2. MA(q) -

q

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Y(t)-

t. $w_0, w_1, w_2, \dots, w_p$ -

1.4.

(TRP)

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ARIMA,

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1.4.1.

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1.4.2.

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