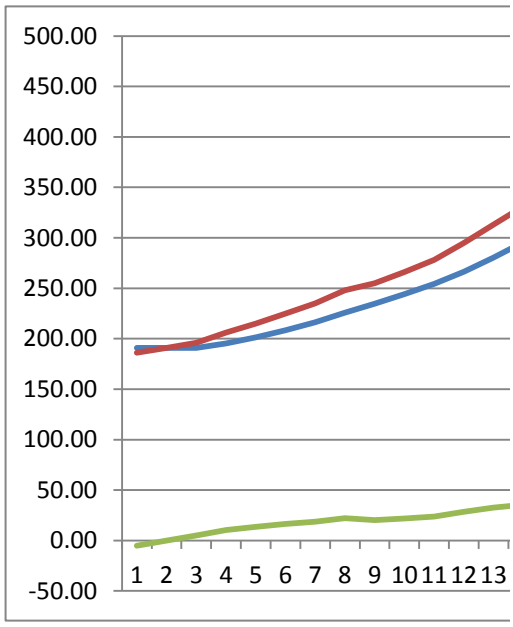
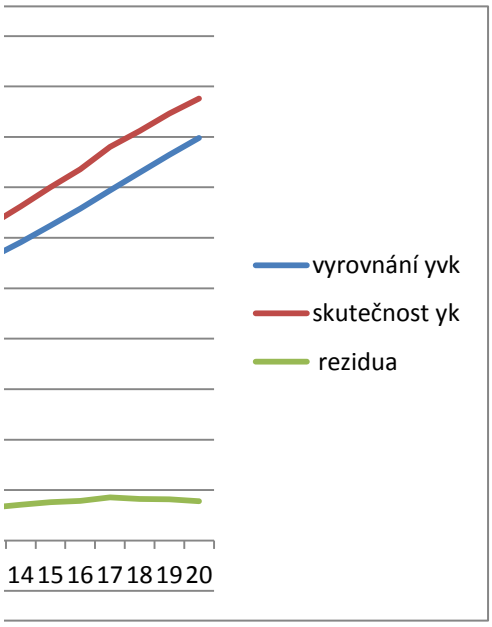
	alfa	0.3	data z příkladu 2.12: str.134 knihy Hindls,Hronová, Novák			
	gama =1-alfa	0.7				
	nobs =	**20**				
pozorování	k=20-obs	y_k	$gama^k$	$k*gama.^k$	$y_{20-k}.gama^k$	vyrovnání $\mathbf{yv_k}$
1	**19**	**186**	**0.00114**	**0.02166**	**0.2120**	**191.00**
2	**18**	**191**	**0.00163**	**0.02931**	**0.3110**	**191.00**
3	**17**	**196**	**0.00233**	**0.03955**	**0.4560**	**191.00**
4	**16**	**206**	**0.00332**	**0.05317**	**0.6846**	**195.50**
5	**15**	**215**	**0.00475**	**0.07121**	**1.0207**	**201.35**
6	**14**	**225**	**0.00678**	**0.09495**	**1.5260**	**208.45**
7	**13**	**235**	**0.00969**	**0.12596**	**2.2769**	**216.41**
8	**12**	**248**	**0.01384**	**0.16610**	**3.4326**	**225.89**
9	**11**	**255**	**0.01977**	**0.21751**	**5.0422**	**234.62**
10	**10**	**266**	**0.02825**	**0.28248**	**7.5138**	**244.04**
11	**9**	**278**	**0.04035**	**0.36318**	**11.2183**	**254.22**
12	**8**	**295**	**0.05765**	**0.46118**	**17.0062**	**266.46**
13	**7**	**313**	**0.08235**	**0.57648**	**25.7769**	**280.42**
14	**6**	**331**	**0.11765**	**0.70589**	**38.9418**	**295.59**
15	**5**	**350**	**0.16807**	**0.84035**	**58.8245**	**311.92**
16	**4**	**368**	**0.24010**	**0.96040**	**88.3568**	**328.74**
17	**3**	**390**	**0.34300**	**1.02900**	**133.7700**	**347.12**
18	**2**	**406**	**0.49000**	**0.98000**	**198.9400**	**364.78**
19	**1**	**423**	**0.70000**	**0.70000**	**296.1000**	**382.25**
20	**0**	**438**	**1.00000**	**1.00000**	**438.0000**	**398.97**
210	**190**	**5815**	**0.99920**	**8.7**	1329.4	**5329.73**
	Σk	**Σy_k**	**$(1-\alpha)*\Sigma\alpha^k$**	**$\Sigma k.\alpha^k$**	**$\Sigma y_k.\alpha^k$**	Σyv_k

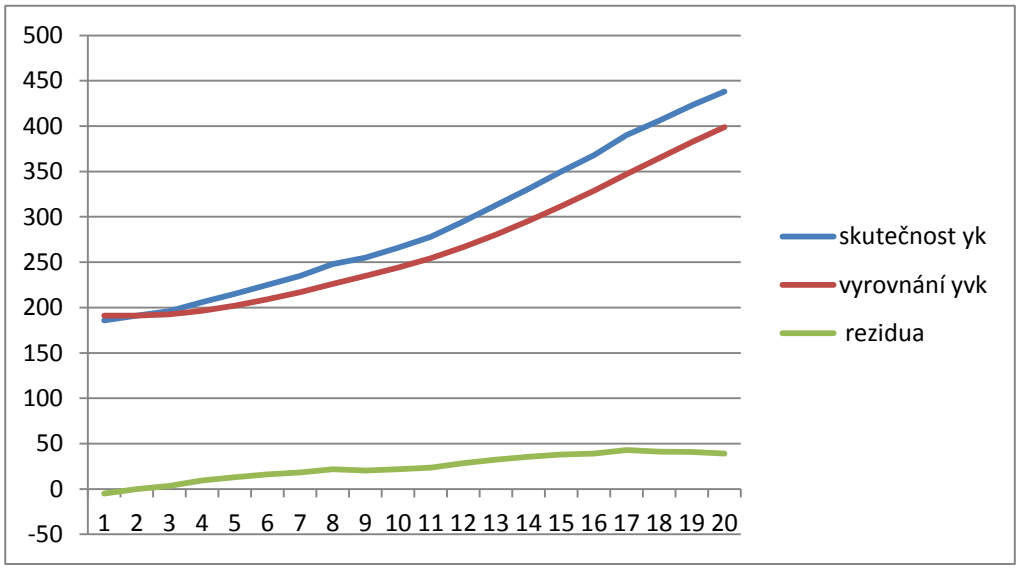


tamní alfa je zdejší gama

skutečnost y_k	rezidua	abs.rezidua	$rezidua^2$
186	-5.00	5.00	25.00
191	0.00	0.00	0.00
196	5.00	5.00	25.00
206	10.50	10.50	110.25
215	13.65	13.65	186.32
225	16.56	16.56	274.07
235	18.59	18.59	345.53
248	22.11	22.11	488.94
255	20.38	20.38	415.28
266	21.96	21.96	482.45
278	23.78	23.78	565.27
295	28.54	28.54	814.69
313	32.58	32.58	1061.45
331	35.41	35.41	1253.58
350	38.08	38.08	1450.40
368	39.26	39.26	1541.26
390	42.88	42.88	1838.80
406	41.22	41.22	1698.83
423	40.75	40.75	1660.71
438	39.03	39.03	1523.05
	-161.757	-161.757	-5236.966
	ME	MAE	MSE
			#NUM!
			RMSE

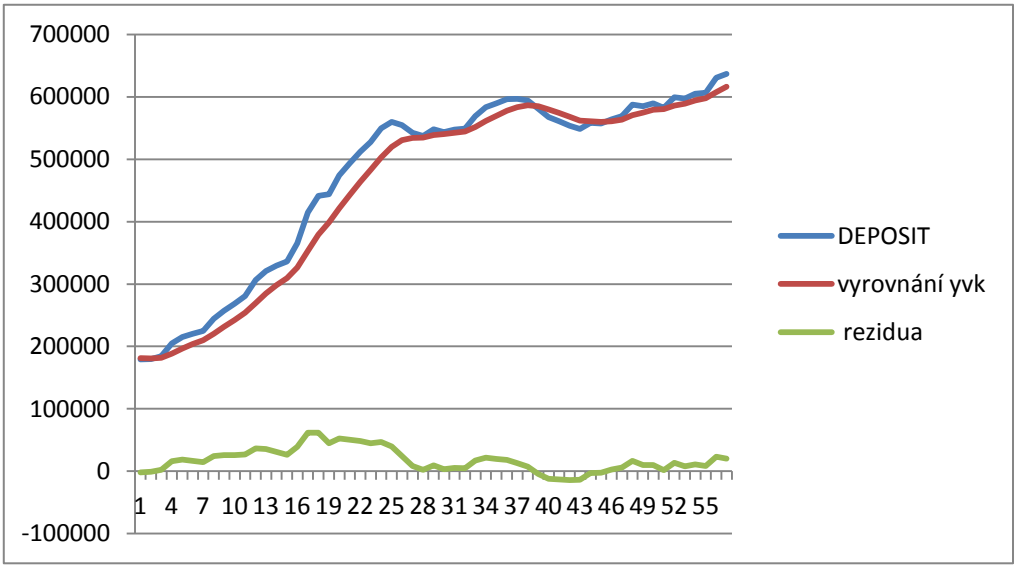


	alfa =	0.3	data z příkladu 2.12: str.134 knihy Hindls,Hronová, Novák			
	1-alfa =	0.7				
	nobs =	**20**	predikce			
pozorování	k=20-obs	skutečnost y_k	vyrovnání $\mathbf{yv_k}$	rezidua	abs.rezidua	rezidua^2
1	**19**	**186**	**191.00**	**-5.00**	**5.00**	**25.00**
2	**18**	**191**	**191.00**	**0.00**	**0.00**	**0.00**
3	**17**	**196**	**192.50**	**3.50**	**3.50**	**12.25**
4	**16**	**206**	**196.55**	**9.45**	**9.45**	**89.30**
5	**15**	**215**	**202.09**	**12.92**	**12.92**	**166.80**
6	**14**	**225**	**208.96**	**16.04**	**16.04**	**257.30**
7	**13**	**235**	**216.77**	**18.23**	**18.23**	**332.27**
8	**12**	**248**	**226.14**	**21.86**	**21.86**	**477.85**
9	**11**	**255**	**234.80**	**20.20**	**20.20**	**408.12**
10	**10**	**266**	**244.16**	**21.84**	**21.84**	**477.04**
11	**9**	**278**	**254.31**	**23.69**	**23.69**	**561.17**
12	**8**	**295**	**266.52**	**28.48**	**28.48**	**811.24**
13	**7**	**313**	**280.46**	**32.54**	**32.54**	**1058.69**
14	**6**	**331**	**295.62**	**35.38**	**35.38**	**1251.48**
15	**5**	**350**	**311.94**	**38.06**	**38.06**	**1448.82**
16	**4**	**368**	**328.76**	**39.24**	**39.24**	**1540.12**
17	**3**	**390**	**347.13**	**42.87**	**42.87**	**1837.93**
18	**2**	**406**	**364.79**	**41.21**	**41.21**	**1698.24**
19	**1**	**423**	**382.25**	**40.75**	**40.75**	**1660.30**
20	**0**	**438**	**398.98**	**39.02**	**39.02**	**1522.78**
210	**190**	**5815**	**5334.72**	**24.014**	**24.514**	**781.836**
				ME	**MAE**	**MSE**
						27.961
						RMSE



	alfa =	0.3	Příklad 9.1.3 knihy Tomáš Cipra. Finanční ek		
	1-alfa =	0.7			
	nobs =	57	predikce		
QUARTER	NOBS	DEPOSIT	vyrovnání yv_k	rezidua	abs.rezidua
1993Q1	1	179342.9	181126.80	-1783.90	1783.90
1993Q2	2	179879.6	180752.64	-873.04	873.04
1993Q3	3	184157.9	181774.22	2383.68	2383.68
1993Q4	4	204782.7	188676.76	16105.94	16105.94
1994Q1	5	215145.3	196617.32	18527.98	18527.98
1994Q2	6	220120.4	203668.25	16452.15	16452.15
1994Q3	7	224857.6	210025.05	14832.55	14832.55
1994Q4	8	244498.9	220367.21	24131.69	24131.69
1995Q1	9	257013.4	231361.06	25652.34	25652.34
1995Q2	10	268251.6	242428.23	25823.37	25823.37
1995Q3	11	280707.7	253912.07	26795.63	26795.63
1995Q4	12	306236.9	269609.52	36627.38	36627.38
1996Q1	13	320848.6	284981.24	35867.36	35867.36
1996Q2	14	329595.1	298365.40	31229.70	31229.70
1996Q3	15	336112.3	309689.47	26422.83	26422.83
1996Q4	16	365625.2	326470.19	39155.01	39155.01
1997Q1	17	414840.1	352981.16	61858.94	61858.94
1997Q2	18	441183	379441.71	61741.29	61741.29
1997Q3	19	443649.1	398703.93	44945.17	44945.17
1997Q4	20	473921.5	421269.20	52652.30	52652.30
1998Q1	21	493387.1	442904.57	50482.53	50482.53
1998Q2	22	512073.8	463655.34	48418.46	48418.46
1998Q3	23	527451.8	482794.28	44657.52	44657.52
1998Q4	24	549745.5	502879.64	46865.86	46865.86
1999Q1	25	559644.4	519909.07	39735.33	39735.33
1999Q2	26	554565.3	530305.94	24259.36	24259.36
1999Q3	27	542409.4	533936.98	8472.42	8472.42
1999Q4	28	536933.7	534835.99	2097.71	2097.71
2000Q1	29	548175	538837.70	9337.30	9337.30
2000Q2	30	543395.4	540205.01	3190.39	3190.39
2000Q3	31	547678.9	542447.18	5231.72	5231.72
2000Q4	32	549152.9	544458.89	4694.01	4694.01
2001Q1	33	568758.9	551748.89	17010.01	17010.01
2001Q2	34	583195.2	561182.79	22012.41	22012.41
2001Q3	35	589675.9	569730.72	19945.18	19945.18
2001Q4	36	595970.9	577602.77	18368.13	18368.13
2002Q1	37	596536.5	583282.89	13253.61	13253.61
2002Q2	38	594155.3	586544.61	7610.69	7610.69

2002Q3	39	580665.6	584780.91	-4115.31	4115.31
2002Q4	40	567335.8	579547.38	-12211.58	12211.58
2003Q1	41	560701.5	573893.61	-13192.11	13192.11
2003Q2	42	553728.3	567844.02	-14115.72	14115.72
2003Q3	43	548450.7	562026.02	-13575.32	13575.32
2003Q4	44	558026.2	560826.08	-2799.88	2799.88
2004Q1	45	557442.5	559811.00	-2368.50	2368.50
2004Q2	46	563668.2	560968.16	2700.04	2700.04
2004Q3	47	569176.8	563430.75	5746.05	5746.05
2004Q4	48	587564.8	570670.97	16893.83	16893.83
2005Q1	49	584631.3	574859.07	9772.23	9772.23
2005Q2	50	589489.7	579248.26	10241.44	10241.44
2005Q3	51	582149.8	580118.72	2031.08	2031.08
2005Q4	52	599177.5	585836.35	13341.15	13341.15
2006Q1	53	597108	589217.85	7890.15	7890.15
2006Q2	54	604796.4	593891.41	10904.99	10904.99
2006Q3	55	606284.6	597609.37	8675.23	8675.23
2006Q4	56	630641.9	607519.13	23122.77	23122.77
2007Q1	57	636801.4	616303.81	20497.59	20497.59
		473009.06	455226.10	17782.97	20064.91
				ME	MAE



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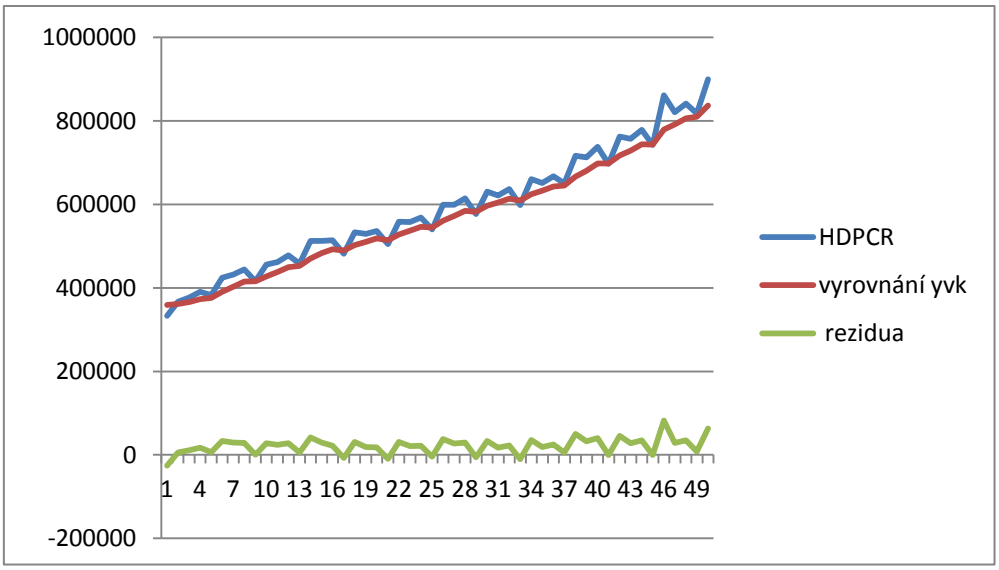
	alfa =	0.3	Příklad 9.4.3 knihy Tomáš Cipra. Finanční ek
	1-alfa =	0.7	
	nobs =	52	predikce

QUARTER	NOBS	HDPCR	vyrovnání yv_k	rezidua	abs.rezidua
1995Q1	1	332995	**358767.00**	**-25772.00**	25772.00
1995Q2	2	366618	**361122.30**	**5495.70**	5495.70
1995Q3	3	376688	**365792.01**	**10895.99**	10895.99
1995Q4	4	390221	**373120.71**	**17100.29**	17100.29
1996Q1	5	382859	**376042.19**	**6816.81**	6816.81
1996Q2	6	423953	**390415.44**	**33537.56**	33537.56
1996Q3	7	432152	**402936.41**	**29215.59**	29215.59
1996Q4	8	444324	**415352.68**	**28971.32**	28971.32
1997Q1	9	415593	**415424.78**	**168.22**	168.22
1997Q2	10	455790	**427534.35**	**28255.65**	28255.65
1997Q3	11	461902	**437844.64**	**24057.36**	24057.36
1997Q4	12	477809	**449833.95**	**27975.05**	27975.05
1998Q1	13	457925	**452261.26**	**5663.74**	5663.74
1998Q2	14	512225	**470250.39**	**41974.61**	41974.61
1998Q3	15	512408	**482897.67**	**29510.33**	29510.33
1998Q4	16	513925	**492205.87**	**21719.13**	21719.13
1999Q1	17	481895	**489112.61**	**-7217.61**	7217.61
1999Q2	18	532968	**502269.23**	**30698.77**	30698.77
1999Q3	19	529465	**510427.96**	**19037.04**	19037.04
1999Q4	20	536469	**518240.27**	**18228.73**	18228.73
2000Q1	21	504479	**514111.89**	**-9632.89**	9632.89
2000Q2	22	558691	**527485.62**	**31205.38**	31205.38
2000Q3	23	557780	**536573.94**	**21206.06**	21206.06
2000Q4	24	568219	**546067.46**	**22151.54**	22151.54
2001Q1	25	540124	**544284.42**	**-4160.42**	4160.42
2001Q2	26	598842	**560651.69**	**38190.31**	38190.31
2001Q3	27	599262	**572234.79**	**27027.21**	27027.21
2001Q4	28	613986	**584760.15**	**29225.85**	29225.85
2002Q1	29	576665	**582331.60**	**-5666.60**	5666.60
2002Q2	30	630141	**596674.42**	**33466.58**	33466.58
2002Q3	31	621004	**603973.30**	**17030.70**	17030.70
2002Q4	32	636622	**613767.91**	**22854.09**	22854.09
2003Q1	33	598385	**609153.04**	**-10768.04**	10768.04
2003Q2	34	660401	**624527.42**	**35873.58**	35873.58
2003Q3	35	650791	**632406.50**	**18384.50**	18384.50
2003Q4	36	667533	**642944.45**	**24588.55**	24588.55
2004Q1	37	650616	**645245.91**	**5370.09**	5370.09
2004Q2	38	716444	**666605.34**	**49838.66**	49838.66

2004Q3	39	712711	**680437.04**	**32273.96**	32273.96
2004Q4	40	737591	**697583.23**	**40007.77**	40007.77
2005Q1	41	697345	**697511.76**	**-166.76**	166.76
2005Q2	42	762115	**716892.73**	**45222.27**	45222.27
2005Q3	43	756632	**728814.51**	**27817.49**	27817.49
2005Q4	44	778304	**743661.36**	**34642.64**	34642.64
2006Q1	45	742621	**743349.25**	**-728.25**	728.25
2006Q2	46	861462	**778783.08**	**82678.92**	82678.92
2006Q3	47	820093	**791176.05**	**28916.95**	28916.95
2006Q4	48	841083	**806148.14**	**34934.86**	34934.86
2007Q1	49	817704	**809614.90**	**8089.10**	8089.10
2007Q2	50	899674	**836632.63**	**63041.37**	63041.37
2007Q3	51		585642.84		
2007Q4	52		409949.99		
		588310.08	566525.12	21784.96	24349.46
				ME	**MAE**



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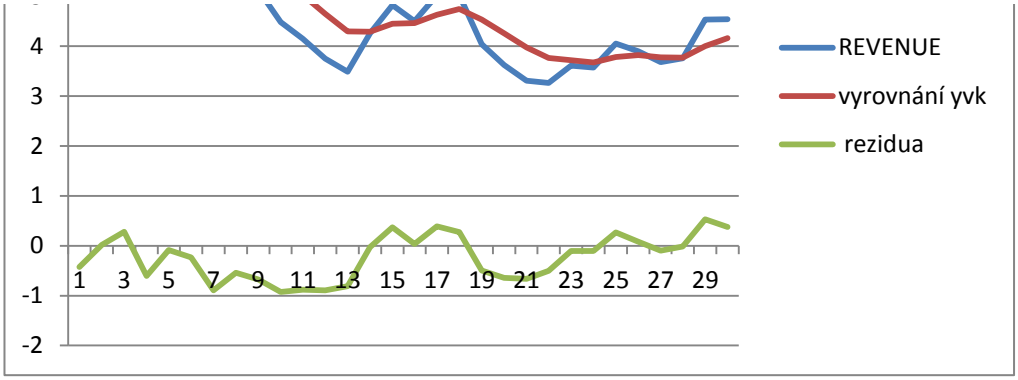
	alfa =	0.3	Příklad 9.3.2 knihy Tomáš Cipra. Finanční ekonometrie			
	1-alfa =	0.7				
	nobs =	31	predikce			
QUARTER	NOBS	REVENUE	vyrovnání yv_k	rezidua	abs.rezidua	$rezidua^2$
2000Q2	1	6.55	6.98	-0.43	0.43	0.2
2000Q3	2	7	6.98	0.02	0.02	0.0
2000Q4	3	7.38	7.10	0.28	0.28	0.1
2001Q1	4	6.24	6.84	-0.60	0.60	0.4
2001Q2	5	6.72	6.81	-0.09	0.09	0.0
2001Q3	6	6.47	6.71	-0.24	0.24	0.1
2001Q4	7	5.43	6.32	-0.89	0.89	0.8
2002Q1	8	5.55	6.09	-0.54	0.54	0.3
2002Q2	9	5.13	5.80	-0.67	0.67	0.5
2002Q3	10	4.48	5.41	-0.93	0.93	0.9
2002Q4	11	4.15	5.03	-0.88	0.88	0.8
2003Q1	12	3.75	4.65	-0.90	0.90	0.8
2003Q2	13	3.49	4.30	-0.81	0.81	0.7
2003Q3	14	4.26	4.29	-0.03	0.03	0.0
2003Q4	15	4.82	4.45	0.37	0.37	0.1
2004Q1	16	4.5	4.46	0.04	0.04	0.0
2004Q2	17	5.02	4.63	0.39	0.39	0.2
2004Q3	18	5.02	4.75	0.27	0.27	0.1
2004Q4	19	4.04	4.53	-0.49	0.49	0.2
2005Q1	20	3.62	4.26	-0.64	0.64	0.4
2005Q2	21	3.31	3.98	-0.67	0.67	0.4
2005Q3	22	3.26	3.76	-0.50	0.50	0.3
2005Q4	23	3.61	3.72	-0.11	0.11	0.0
2006Q1	24	3.57	3.67	-0.10	0.10	0.0
2006Q2	25	4.05	3.79	0.26	0.26	0.1
2006Q3	26	3.9	3.82	0.08	0.08	0.0
2006Q4	27	3.68	3.78	-0.10	0.10	0.0
2007Q1	28	3.76	3.77	-0.01	0.01	0.0
2007Q2	29	4.53	4.00	0.53	0.53	0.3
2007Q3	30	4.54	4.16	0.38	0.38	0.1
2007Q4			2.91	-2.91	2.91	8.5
		4.73	4.96	-0.233	0.408	0.252
				ME	MAE	MSE
						0.502
						RMSE


4
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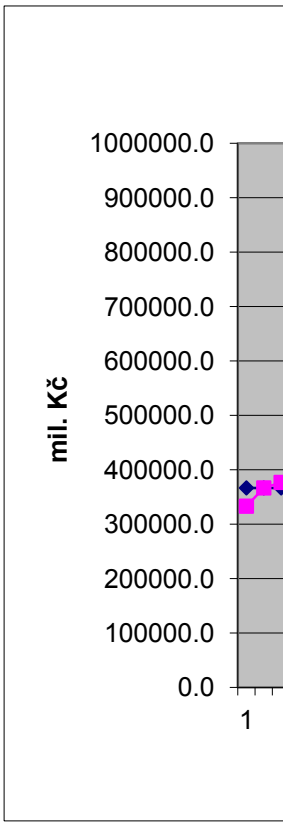
REVENUE
vyrovnání yvk
rezidua

	alfa	0.2				
	gama =1-alfa	0.8				
DATE	**NOBS**	**HDPCR**	α^k	$k.\alpha^k$	$y_{k.}\alpha^k$	$S_t^{[1]}$
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

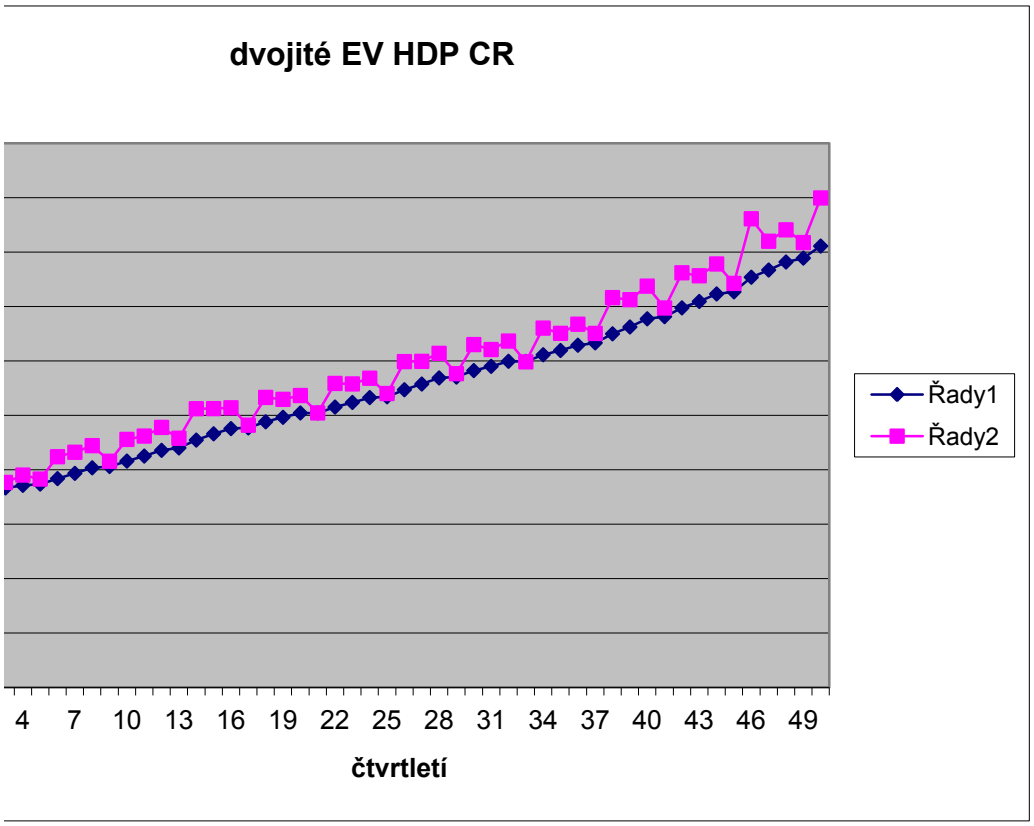
2005Q3	43	756632	0.00000	0.0000	0.00	709400.4
2005Q4	44	778304	0.00000	0.0000	0.00	723181.1
2006Q1	45	742621	0.00000	0.0000	0.00	727069.1
2006Q2	46	861462	0.00000	0.0000	0.00	753947.7
2006Q3	47	820093	0.00000	0.0000	0.00	767176.7
2006Q4	48	841083	0.00000	0.0000	0.00	781958.0
2007Q1	49	817704	0.00000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

		čitatel	jmenovatel	
parametr	b =	#REF!	#REF!	#REF!

predikce= vyrovnání yv_k	skutečnost HDPCR	rezidua	rezidua^2	abs(rezidua)
366618.0	332995	-33623.0	1130506129.0	33623
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
Řady1
Řady2
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čtvrtletí

n =	57	gama=1-alfa	0.72	alfa =	0.28

QUARTER	NOBS	n-NOBS	DEPOSIT	α^k	$y_{n-k}.\alpha^k$	$k.y_{n-k}.\alpha^k$	$k.\alpha^k$
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

2003Q1	41	16	560701.5	0.00522	2924.50	119904.5	0.21
2003Q2	42	15	553728.3	0.00724	4011.29	168474.2	0.30
2003Q3	43	14	548450.7	0.01006	5518.14	237279.9	0.43
2003Q4	44	13	558026.2	0.01397	7797.89	343107.1	0.61
2004Q1	45	12	557442.5	0.01941	10819.07	486858.3	0.87
2004Q2	46	11	563668.2	0.02696	15194.31	698938.3	1.24
2004Q3	47	10	569176.8	0.03744	21309.45	1001544.0	1.76
2004Q4	48	9	587564.8	0.05200	30552.60	1466525.0	2.50
2005Q1	49	8	584631.3	0.07222	42222.31	2068893.4	3.54
2005Q2	50	7	589489.7	0.10031	59129.43	2956471.5	5.02
2005Q3	51	6	582149.8	0.13931	81101.66	4136184.5	7.11
2005Q4	52	5	599177.5	0.19349	115935.91	6028667.4	10.06
2006Q1	53	4	597108	0.26874	160465.94	8504695.0	14.24
2006Q2	54	3	604796.4	0.37325	225739.05	12189908.5	20.16
2006Q3	55	2	606284.6	0.51840	314297.94	17286386.5	28.51
2006Q4	56	1	630641.9	0.72000	454062.17	25427481.4	40.32
2007Q1	57	0	636801.4	1.00000	636801.40	36297679.8	57.00
	=			3.6	2195652.1	119709969.9	194.4
				$\Sigma\alpha^k$	$\Sigma\, y_{n-k}\alpha^k$	$\Sigma k.\alpha^k y_{n-k}$	$\Sigma k.\alpha^k$

		čitatel	jmenovatel		
parametr	a =	32406205.0	117.1	276655.62	parametr
parametr	b =	-727682.0	117.1	-6212.31	parametr

Regresní výpočet počátečních hodnot b_{00}, b_{01}		
momentová matice regresorů		determinant
6	21	105
21	91	

inverze moment. matice regresorů		pravostranný vektor
0.86666667	-0.2	1183429
-0.2	0.05714286	4307156

parametr	b_{00} =	164207.193
parametr	b_{01} =	9437.41143

$k^2.\alpha^k$	$S_t^{[1]}$	$S_t^{[2]}$	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							
$\Sigma k^2.\alpha^k$							

	lin.vyrovnání	predikce				
$S_t^{[2]}$	yv_k	hodnota	skutečnost	reziduanew	**reziduaold**	**abs.rezidua**
-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**
416746.9	388477.1	441722.0	441183	-7417.48	539.0	**539.0**
433210.5	394689.5	446015.5	443649.1	-23201.91	2366.4	**2366.4**
455605.8	400901.8	473024.4	473921.5	-17524.10	-897.1	**897.1**
476947.4	407114.1	493546.5	493387.1	-20335.18	159.4	**159.4**
496830.1	413326.4	512294.4	512073.8	-22066.98	220.6	**220.6**
514263.2	419538.7	527822.3	527451.8	-24155.57	370.5	**370.5**
534024.0	425751.0	549393.5	549745.5	-21507.22	-352.0	**352.0**
548854.9	431963.3	560390.0	559644.4	-25649.69	745.6	**745.6**
552977.9	438175.6	556184.7	554565.3	-33152.60	1619.4	**1619.4**
547822.4	444387.9	543812.6	542409.4	-37158.54	1403.2	**1403.2**
541773.5	450600.2	537068.8	536933.7	-32429.68	135.1	**135.1**
544617.8	456812.5	546830.0	548175	-19650.97	-1345.0	**1345.0**
544207.1	463024.8	543887.7	543395.4	-19416.37	492.3	**492.3**
545974.7	469237.1	547349.5	547678.9	-13410.02	-329.4	**329.4**
547760.8	475449.4	549150.1	549152.9	-10816.99	-2.8	**2.8**
558786.3	481661.8	567361.6	568758.9	-762.20	-1397.3	**1397.3**
572304.3	487874.1	582818.2	583195.2	698.19	-377.0	**377.0**
582369.5	494086.4	590198.1	589675.9	-3231.76	522.2	**522.2**
590209.6	500298.7	596307.4	595970.9	-5605.47	336.5	**336.5**
594104.1	506511.0	597133.2	596536.5	-9410.99	596.7	**596.7**
594436.0	512723.3	594694.1	594155.3	-11986.89	538.8	**538.8**
587323.4	518935.6	581791.5	580665.6	-17083.52	1125.9	**1125.9**
576404.2	525147.9	567911.5	567335.8	-17258.31	575.7	**575.7**

567407.9	531360.2	560410.7	560701.5	-12004.80	-290.8	**290.8**
559611.1	537572.5	553546.9	553728.3	-7969.19	-181.4	**181.4**
553214.3	543784.8	548239.0	548450.7	-3959.58	-211.7	**211.7**
555207.3	549997.1	556757.4	558026.2	5378.56	-1268.8	**1268.8**
556522.3	556209.4	557545.0	557442.5	4577.01	102.5	**102.5**
560329.8	562421.7	563291.2	563668.2	6844.54	-377.0	**377.0**
565214.6	568634.1	569013.9	569176.8	6679.80	-162.9	**162.9**
577183.9	574846.4	586493.4	587564.8	11305.76	-1071.4	**1071.4**
581983.0	581058.7	585715.7	584631.3	1994.41	1084.4	**1084.4**
586250.7	587271.0	589570.1	589489.7	669.47	80.4	**80.4**
584459.4	593483.3	583066.1	582149.8	-5818.02	916.3	**916.3**
591948.8	599695.6	597773.9	599177.5	2572.19	-1403.6	**1403.6**
595210.5	605907.9	597747.4	597108	-3017.72	639.4	**639.4**
600435.6	612120.2	604499.5	604796.4	-1223.22	-296.9	**296.9**
603877.3	618332.5	606554.3	606284.6	-3527.91	269.7	**269.7**
618021.9	624544.8	629023.3	630641.9	5499.66	-1618.6	**1618.6**
628866.1	630757.1	637300.5	636801.4	-168.27	499.1	**499.1**
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120775.7	276655.6	-21508.2				**0.0**
43823.4	276655.6	-16028.5				**0.0**
				-9096.650 ME	**8.254 ME**	**591.820 MAE**

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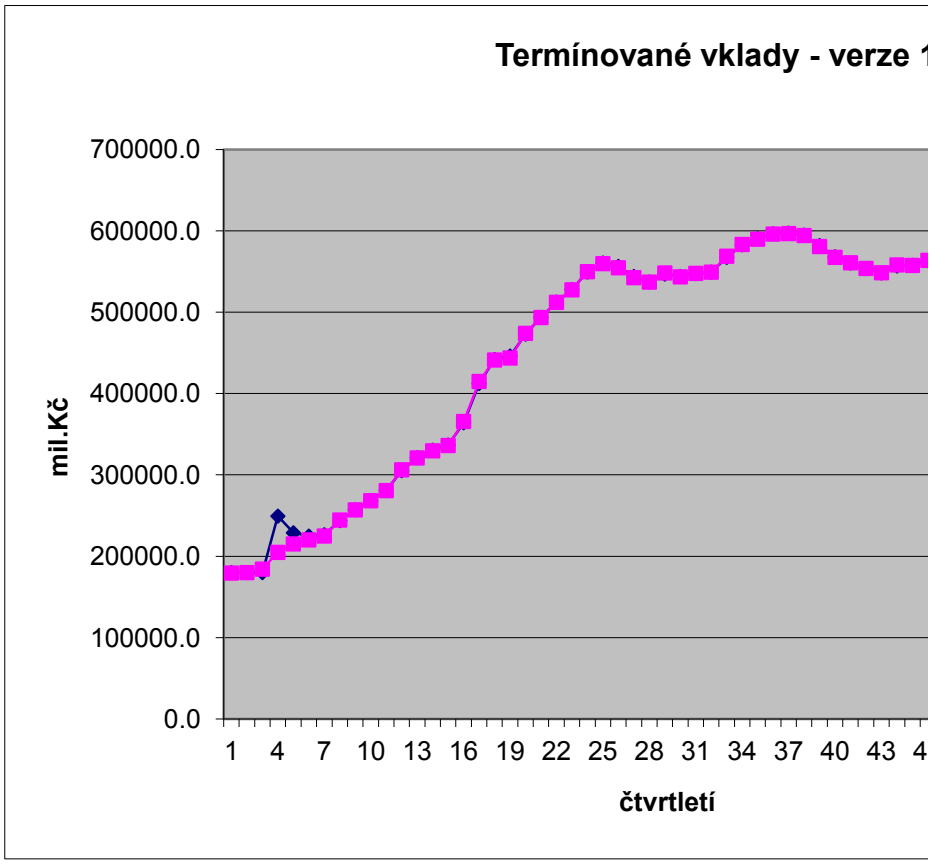

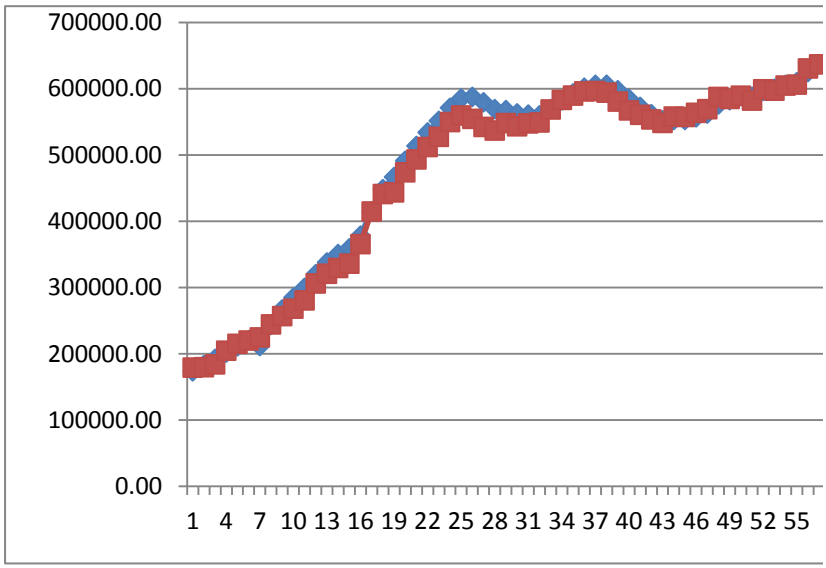

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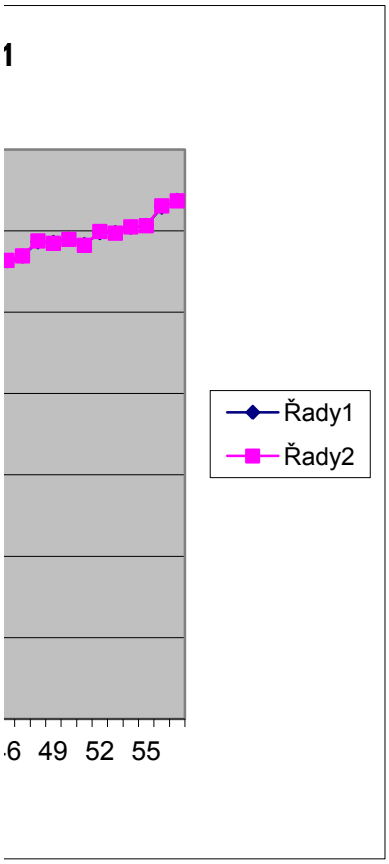
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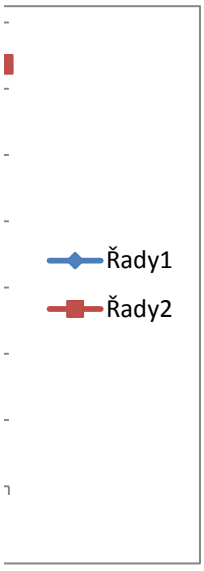
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QUARTER	NOBS	n-NOBS	DEPOSIT	α^k	$y_{n-k}.\alpha^k$	$k.y_{n-k}.\alpha^k$	$k.\alpha^k$	$k^2.\alpha^k$
1993Q1	1	56	179342.9	1.0248E-08	1.84E-03	0.0	1.0248E-08	1.0248E-08
1993Q2	2	55	179879.6	1.4233E-08	2.56E-03	0.0	2.8465E-08	5.6931E-08
1993Q3	3	54	184157.9	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
2002Q3	39	18	580665.6	0.00270	1570.04	61231.6	0.11	4.113
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
2003Q2	42	15	553728.3	0.00724	4011.29	168474.2	0.30	12.779

2003Q3	43	14	**548450.7**	0.01006	5518.14	237279.9	0.43	18.603
2003Q4	44	13	**558026.2**	0.01397	7797.89	343107.1	0.61	27.054
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
2005Q3	51	6	**582149.8**	0.13931	81101.66	4136184.5	7.11	362.356
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							
	60							
				3.6	**2195652.1**	**119709969.9**	**194.4**	**10613.0**
				$\Sigma\alpha^k$	**$\Sigma\, y_{n-k}.\alpha^k$**	**$\Sigma k.\alpha^k y_{n-k}$**	**$\Sigma k.\alpha^k$**	**$\Sigma k^2.\alpha^k$**

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parametr	**a =**	**32406205.0**	**117.1**	**276655.62**	**parametr**
parametr	**b =**	**-727682.0**	**117.1**	**-6212.31**	**parametr**

$S_t^{[1]}$	$S_t^{[2]}$	lin.vyrovnání yv_k	predikce hodnota	DEPOSIT	rezidua	abs.rezidua
13.2	-2.0	179879.6	179879.6	179342.9	536.7	**536.7**
129517.0	-2.0	179879.6	179879.6	179879.6	0.0	**0.0**
168858.5	-2.0	179879.6	179879.6	184157.9	-4278.3	**4278.3**
194723.9	140200.7	301504.8	249247.2	204782.7	44464.5	**44464.5**
209427.3	190043.8	307717.2	228810.8	215145.3	13665.5	**13665.5**
217126.3	209543.2	313929.5	224709.4	220120.4	4589.0	**4589.0**
222692.8	219011.0	320141.8	226374.7	224857.6	1517.1	**1517.1**
238393.2	232966.2	326354.1	243820.2	244498.9	-678.7	**678.7**
251799.7	246526.3	332566.4	257073.1	257013.4	59.7	**59.7**
263645.1	258851.8	338778.7	268438.3	268251.6	186.7	**186.7**
275930.2	271148.2	344991.0	280712.1	280707.7	4.4	**4.4**
297751.0	290302.2	351203.3	305199.8	306236.9	-1037.1	**1037.1**
314381.3	307639.1	357415.6	321123.4	320848.6	274.8	**274.8**
325335.2	320380.3	363627.9	330290.1	329595.1	695.0	**695.0**
333094.7	329534.7	369840.2	336654.8	336112.3	542.5	**542.5**
356516.7	348961.7	376052.5	364071.6	365625.2	-1553.6	**1553.6**
398509.5	384636.1	382264.8	412382.9	414840.1	-2457.2	**2457.2**
429234.4	416746.9	388477.1	441722.0	441183	539.0	**539.0**
439613.0	433210.5	394689.5	446015.5	443649.1	2366.4	**2366.4**
464315.1	455605.8	400901.8	473024.4	473921.5	-897.1	**897.1**
485246.9	476947.4	407114.1	493546.5	493387.1	159.4	**159.4**
504562.3	496830.1	413326.4	512294.4	512073.8	220.6	**220.6**
521042.7	514263.2	419538.7	527822.3	527451.8	370.5	**370.5**
541708.7	534024.0	425751.0	549393.5	549745.5	-352.0	**352.0**
554622.4	548854.9	431963.3	560390.0	559644.4	745.6	**745.6**
554581.3	552977.9	438175.6	556184.7	554565.3	1619.4	**1619.4**
545817.5	547822.4	444387.9	543812.6	542409.4	1403.2	**1403.2**
539421.2	541773.5	450600.2	537068.8	536933.7	135.1	**135.1**
545723.9	544617.8	456812.5	546830.0	548175	-1345.0	**1345.0**
544047.4	544207.1	463024.8	543887.7	543395.4	492.3	**492.3**
546662.1	545974.7	469237.1	547349.5	547678.9	-329.4	**329.4**
548455.5	547760.8	475449.4	549150.1	549152.9	-2.8	**2.8**
563073.9	558786.3	481661.8	567361.6	568758.9	-1397.3	**1397.3**
577561.2	572304.3	487874.1	582818.2	583195.2	-377.0	**377.0**
586283.8	582369.5	494086.4	590198.1	589675.9	522.2	**522.2**
593258.5	590209.6	500298.7	596307.4	595970.9	336.5	**336.5**
595618.7	594104.1	506511.0	597133.2	596536.5	596.7	**596.7**
594565.0	594436.0	512723.3	594694.1	594155.3	538.8	**538.8**
584557.4	587323.4	518935.6	581791.5	580665.6	1125.9	**1125.9**
572157.9	576404.2	525147.9	567911.5	567335.8	575.7	**575.7**
563909.3	567407.9	531360.2	560410.7	560701.5	-290.8	**290.8**
556579.0	559611.1	537572.5	553546.9	553728.3	-181.4	**181.4**

550726.6	553214.3	543784.8	548239.0	548450.7	-211.7	**211.7**
555982.3	555207.3	549997.1	556757.4	558026.2	-1268.8	**1268.8**
557033.6	556522.3	556209.4	557545.0	557442.5	102.5	**102.5**
561810.5	560329.8	562421.7	563291.2	563668.2	-377.0	**377.0**
567114.2	565214.6	568634.1	569013.9	569176.8	-162.9	**162.9**
581838.6	577183.9	574846.4	586493.4	587564.8	-1071.4	**1071.4**
583849.4	581983.0	581058.7	585715.7	584631.3	1084.4	**1084.4**
587910.4	586250.7	587271.0	589570.1	589489.7	80.4	**80.4**
583762.8	584459.4	593483.3	583066.1	582149.8	916.3	**916.3**
594861.4	591948.8	599695.6	597773.9	599177.5	-1403.6	**1403.6**
596478.9	595210.5	605907.9	597747.4	597108	639.4	**639.4**
602467.5	600435.6	612120.2	604499.5	604796.4	-296.9	**296.9**
605215.8	603877.3	618332.5	606554.3	606284.6	269.7	**269.7**
623522.6	618021.9	624544.8	629023.3	630641.9	-1618.6	**1618.6**
633083.3	628866.1	630757.1	637300.5	636801.4	499.1	**499.1**
177263.3	303712.1	636969.4	50814.5			**0.0**
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13897.4	43823.4	649394.0	-16028.5			**0.0**
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					ME	**MAE**

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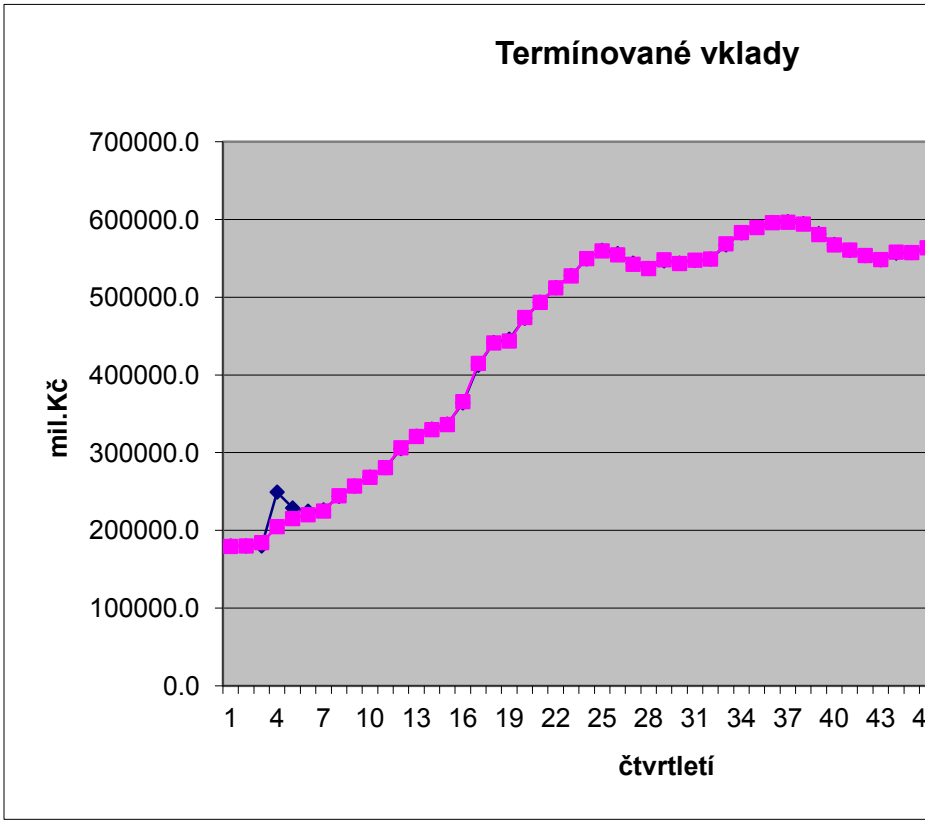

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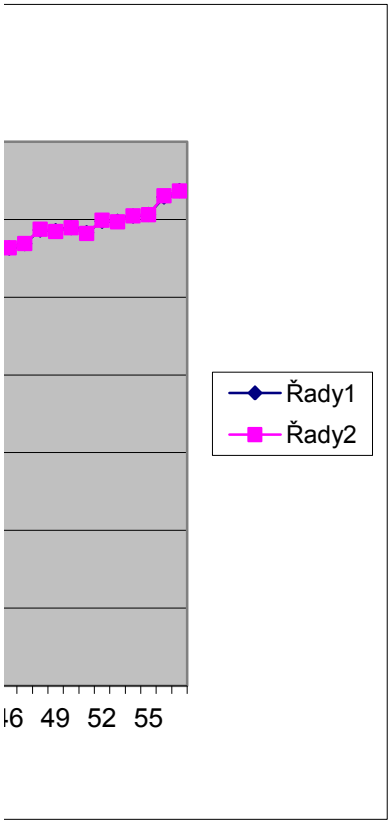
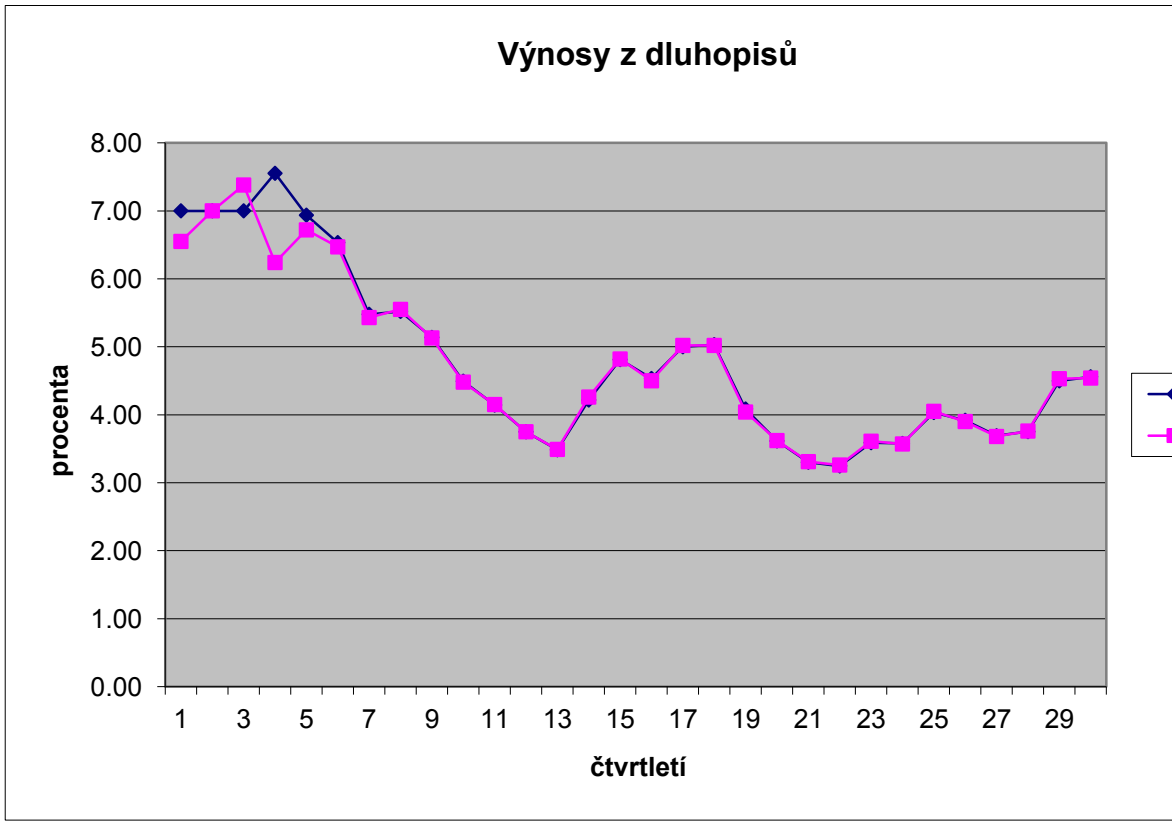

Řady1
Řady2
46 49 52 55

n=	30	alfa =	0.8

QUARTER	NOBS	n-NOBS	REVENUE	α^k	$y_{n-k}.\alpha^k$	$k.y_{n-k}.\alpha^k$	$k.\alpha^k$	$k^2.\alpha^k$
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
2007Q4								
				4.963	**20.212**	**531.584**	**129.852**	**3478.672**
				$\Sigma\alpha^k$	$\Sigma\alpha^k$	$\Sigma k.\alpha^k y_{n-k}$	$\Sigma k.\alpha^k$	$\Sigma k^2.\alpha^k$

		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.vyrovnání yv_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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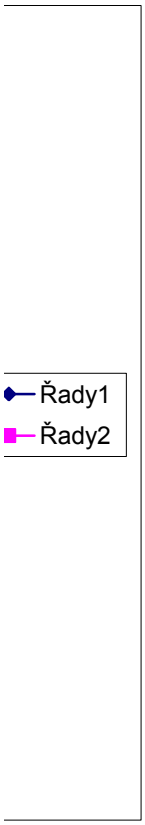
Řady1
Řady2