

Методи згладжування у EViews

Доц. Андрій Ставицький

Файл: IP_M1.wf1

- ▶ IP – індекс промислового виробництва
- ▶ M1 – грошова маса M1

Методи згладжування

- ▶ Variable–Procs–Exponential smoothing–Simple Exponential smoothing

The screenshot shows a dialog box titled "Exponential Smoothing" with a close button (X) in the top right corner. The dialog is organized into several sections:

- Smoothing method**: A list of five options with radio buttons and a corresponding "# of params" column.

Smoothing method	# of params
<input checked="" type="radio"/> Single	1
<input type="radio"/> Double	1
<input type="radio"/> Holt-Winters - No seasonal	2
<input type="radio"/> Holt-Winters - Additive	3
<input type="radio"/> Holt-Winters - Multiplicative	3
- Smoothed series**: A text input field containing "ipsm" with a description: "Series name for smoothed and forecasted values."
- Smoothing parameters**: Three input fields for "Alpha: (mean)", "Beta: (trend)", and "Gamma: (seasonal)", each containing the letter "E". A note to the right states: "Enter number between 0 and 1, or E to estimate."
- Estimation sample**: A text input field containing "1959m01 1989m12" with a description: "Forecasts begin in period following estimation endpoint."
- Cycle for seasonal**: A text input field containing "12".

At the bottom of the dialog are two buttons: "OK" and "Cancel".

Експоненціальне згладжування

EViews - [Series: IP Workfile: IP_M1::Basics\]

File Edit Object View Proc Quick Options Add-ins Window Help

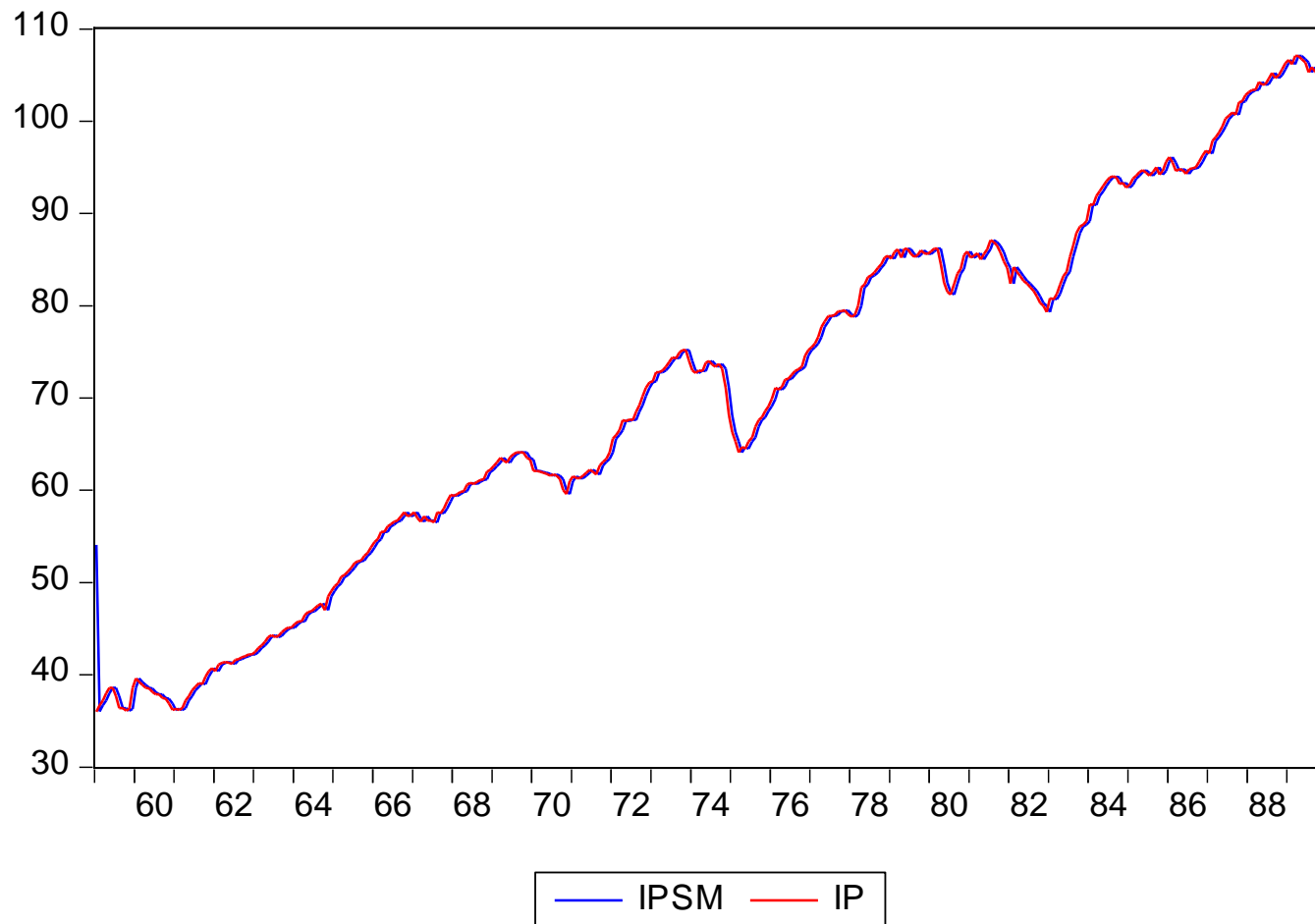
View Proc Object Properties Print Name Freeze Sample Genr Sheet Graph Stats Ident

Date: 06/02/15 Time: 18:45
Sample: 1959M01 1989M12
Included observations: 372
Method: Single Exponential
Original Series: IP
Forecast Series: IPSM

Parameters:	Alpha	0.9990
	Sum of Squared Residuals	485.0159
	Root Mean Squared Error	1.141843

End of Period Levels:	Mean	106.0593
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Порівняння



Procs-Exponential smoothing-ETS smoothing - 1

ETS Smoothing

Specification Options

Model specification

Error / Innovation type:
Additive

Trend type:
None

Season type:
None

☐ Only allow additive trend/season

☐ Reject non-optimized models

Seasonal specification

Cycle: 12

Parameters
(leave blank to estimate)

Alpha:

Beta:

Phi:

Gamma:

Sample specification

Estimation sample:
1959M01 1989M12

Forecast end point: 1995M04

Model Selection

☒ Akaike Info Criterion

☐ Schwarz Info Criterion

☐ Hannan-Quinn Criterion

☐ Average MSE

OK Скасувати

Procs-Exponential smoothing-ETS smoothing - 2

ETS Smoothing

Specification Options

Model optimization

Objective: ☒ Log-likelihood
☐ Average MSE

AMSE Length:

Max Iterations:

Convergence:

☐ User starting values

☐ Do not optimize initial states

Output Series

Forecast:

Level name:

Trend name:

Season name:

Display

Decomposition Graph:

☒ None
☐ Multiple graphs
☐ Single graph

☐ Forecast ☐ Level
☐ Trend ☐ Season

Forecast comparison: ☐ Graph ☐ Table

Likelihood comparison: ☐ Graph ☐ Table

OK Скасувати

Питання?



Самостійна робота