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Time Series Models for Short-Term Forecasting Performance Indicators

By Arno Palmrich

GRIN Verlag Nov 2009, 2009. Taschenbuch. Book Condition: Neu. 211x149x10 mm. This item is printed on demand - Print on Demand Neuware - Diploma Thesis from the year 2007 in the subject Business economics - Business Management, Corporate Governance, grade: highest grade (ausgezeichnet), University of Applied Sciences Kufstein Tirol, course: Economics Statistics, language: English, abstract: Managers use forecasting in budgeting time and resources. In this thesis, various advanced time series models are constructed, computed and tested for adequacy. This thesis serves as a practical guide to regression and time series analysis. It seeks to demonstrate how to approach problems according to scientific standards to students who are familiar with SPSS® but beginners in regression and time series analysis. Bibliographic notes of classical works and more recent academic advances in time series analysis are provided throughout the text. The research question that this thesis seeks to answer can be formulated in its shortest version as: How can the management of Dalian Chemson Chemical Products Co; Ltd. use existing company data to make short-term predictions about net sales, Cost of Goods Sold (COGS), and net contribution More specifically, this thesis seeks to provide different tools (models) for forecasting the P&L entries net sales,...



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