
(ANNs & ARIMA)

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(ANNs)

(ARIMA)

(PNNs)

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(PNNs)

(ARIMA)

(ANNs)

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$$y_t = \theta_0 + \phi_1 y_{t-1} + \dots + \phi_p y_{t-p} + \varepsilon_t - \theta_1 \varepsilon_{t-1} - \dots - \theta_q \varepsilon_{t-q} \quad ()$$

ε_t, y_t

$\phi_i (i=1,2,\dots, p)$ t

q, p

$\theta_j (j=1,2,\dots, q)$

ε_t

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σ^2

$q=0$

p

()

q

$p=0$

(ANNs)

[۳]

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[۴]

(y_t)

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$(y_{t-1}, \dots, y_{t-p})$

$$y_t = \alpha_t + \sum_{j=1}^q \alpha_j g(Boj + \sum_{i=1}^p Bijy_{t-i}) + \varepsilon_t \quad ()$$

(ARIMA)

$$e_t = y_t - \hat{L}_t$$

$$g(x) = \frac{1}{1 + \exp(-x)}$$

$$y_t = f(y_{t-1}, \dots, y_{t-p}, w) + \varepsilon_t$$

$$\hat{y}_t = \hat{L}_t + \hat{N}_t$$

$$y_t = N_t + L_t$$

(PNN)

(ANNS & ARIMA)

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[۲]

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$$\text{Max}_i \{h_i l_i f_i(X)\} \quad (1)$$

$$(2)$$

$$f_i(X) = \frac{1}{(2\pi)^{\frac{k}{2}} \sigma^k} \cdot \frac{1}{n_i} \sum_{j=1}^{n_i} \exp \left[-\frac{(X - Y_{i,j})^T \cdot (X - Y_{i,j})}{2\sigma^2} \right] \quad (3)$$

[۴]

$$n_i \quad (4)$$

$$j \quad Y_{i,j} \quad i \quad \sigma \quad i$$

(X)

(۵)

$$X \in C_r \quad \text{if} \quad h_r l_r f_r(X) \geq h_s l_s f_s(X) \quad (6)$$

$$\text{for } \forall s, s \neq r \quad 1 \leq r \leq q$$

$$X \quad l_i \quad h_i \quad i \quad f_i(X) \quad i \quad X$$

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$$\sigma \qquad \qquad \qquad ()$$

$$\sigma \qquad \qquad \qquad y$$

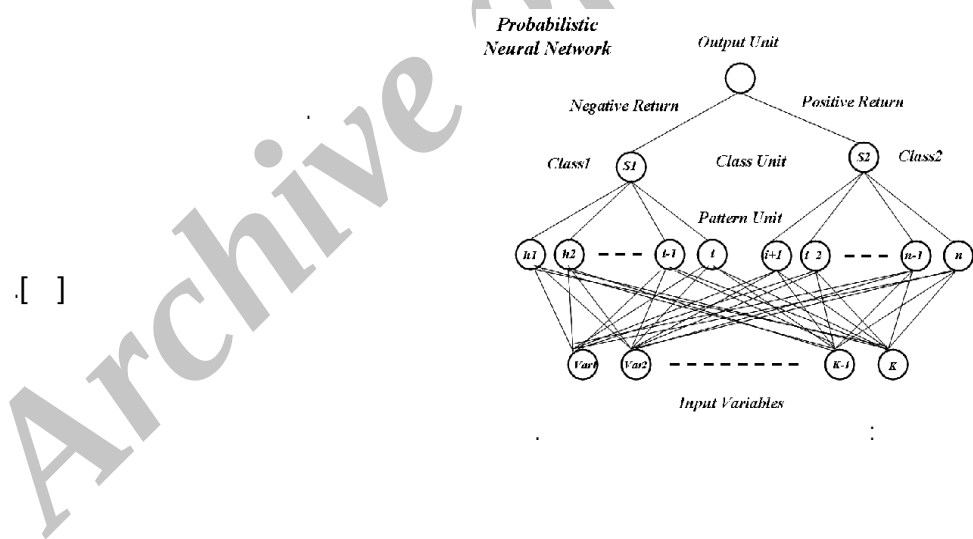
$$\sigma \qquad \qquad \qquad (MSE)$$

$$\sigma \qquad \qquad \qquad \sigma$$

$$\sigma \qquad \qquad \qquad [\quad]$$

(ANNs/ARIM & PNNs)

$$\exp(-(W_i - X)^T (W_i - X) / 2\sigma^2) \qquad ()$$



$$\{Z_t\}$$

$$\hat{I}_t = \varphi_1 W_{t-1} + \varphi_2 W_{t-2} + \dots + \varphi_p W_{t-p} - \theta_{p+1} a_{t-1} - \theta_{p+2} a_{t-2} - \dots - \theta_{p+q} a_{t-q} \qquad ()$$

$$\varphi_1, \varphi_2, \dots, \varphi_p \qquad \theta_1, \theta_2, \dots, \theta_q \qquad \qquad \qquad (\sigma)$$

$$MAE_p = MAE_c + \frac{1}{n} \left[\sum_{t=1}^n D(\text{target}, \text{trend}) \cdot \text{target} \cdot \text{pitch} \right] \quad ()$$

$$MAE_p, MAE_c$$

()

$$D(\text{target}, \text{trend})$$

$$D(\text{target}, \text{trend}) = \begin{cases} +1 & \text{if } \text{target} = \text{trend}, \\ -1 & \text{if } \text{target} \neq \text{trend}, \end{cases} \quad ()$$

$$\alpha = \sum_{t=1}^n D(\text{target}, \text{trend}) \cdot |\text{target}|$$

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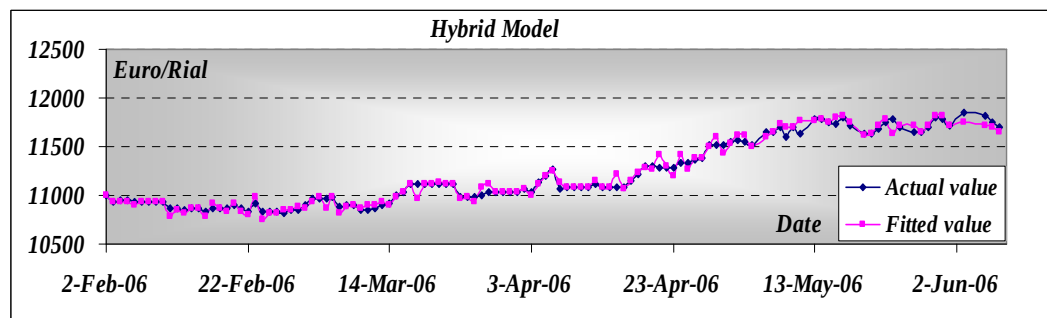
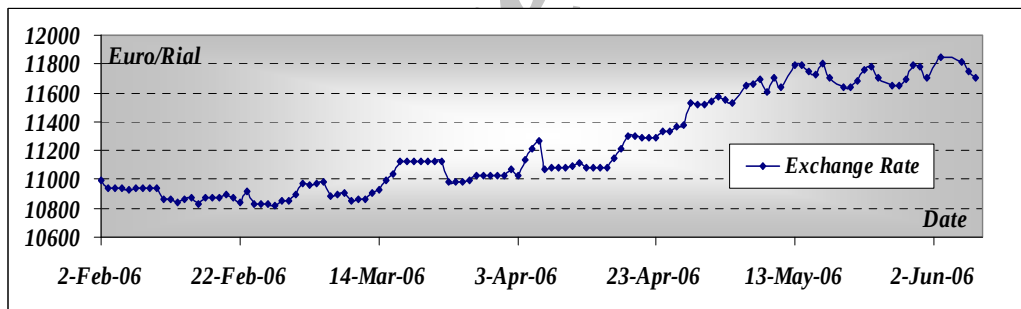
2 Feb 2006

8 Jun 2006

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(α)



pitch =

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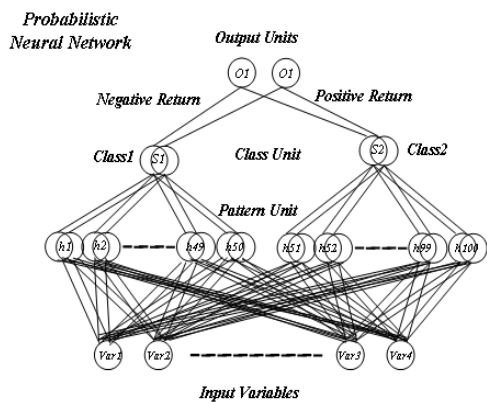
(- +)
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Eviews

MATLAB7

(MSE)

(MAE)



$$MSE = \frac{1}{N} \sum_{i=1}^N (e_i)^2$$

$$MAE = \frac{1}{N} \sum_{i=1}^N |e_i|$$

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ARIMA(2,1,0)

$N^{(3-3-1)}$

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($\delta = 0.47$)

MATLAB7

$\alpha =$

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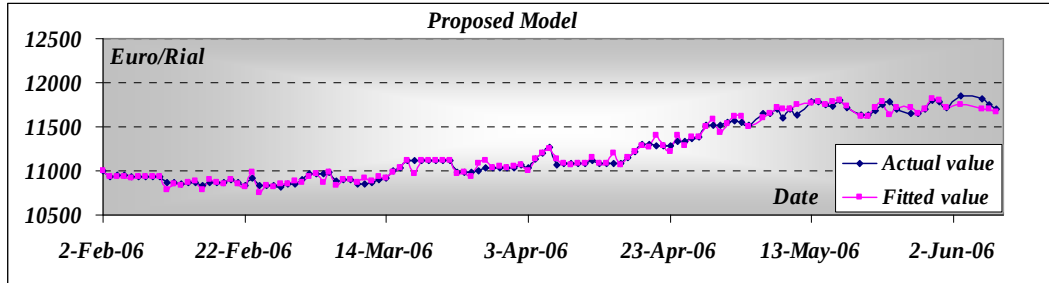
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MSE	AIC	BIC	HQC	MAE	MSE	SSE	RMSE	ME	MAPE	MAE
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	-		-	-		-		-	-
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	-		+	-		-		-	-
	+		+	-		-		+	-
	+		+	-		-		-	-

MSE	AIC	BIC	HQC	MAE	MSE	SSE	RMSE	ME	MAPE	MAE
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MSE	SSE	RMSE	ME	MAPE	MAE					
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