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## **CHAPTER V FORECASTING EXCHANGE RATES I.**

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Percentage Change In CPI, 2004:I To 2004:II, At An Annual Rate =  $4 \times 1.088 = 4.359\%$  4.4 % (percent Per Year) Like Interest Rates, Inflation Rates Are (as A Matter Of Jan 3th, 2024

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ARIMA Modelling And Forecasting Economic Time Series Often Appear Nonstationary, Because Of Trends, Seasonal Patterns, Cycles, Etc. However, The

Differences May Appear Stationary.  $\Delta x_T = x_T - x_{T-1}$   
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Www.gakhov.com PyCon UA, Kharkiv, April 28-29,

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Forecasting Problems Occur In Many Of The Areas Which Naturally Produce Time Series Data. These Include Retail Sales, Medical Analysis, Capacity Planning, Sensor Network Monitoring, Financial Analysis, Social Activity Mining And Database Systems. For Example, Forecasting Plays A Key Role In Automating And Optimizing Operational Jul 1th, 2024

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