PREFACE

This thesis deals with the problem of forecasting an economic time series. The first chapter is introductory. In Chapters 2 and 3 I have investigated the performance of four standard techniques of forecasting as applied to 12 Indian Economic Time Series. The hypothesis of random walk model and the spectral analysis of stock prices are investigated in Chapter 4. The evaluation of two different methods of seasonal adjustment is carried out in Chapter 5. The last two chapters, Chapter 6 and 7, are theoretical in nature and deal with autoregressive and moving average models with random coefficients. The results presented in Chapter 2 - 7 are new.

This thesis has not been submitted to any other University for a degree.

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