<<Smoothing, Forecasti>>

<<Smoothing, Forecasting and Prediction of Discrete Time Series (　　)>>

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Computer application techniques are applied to routine short-term forecasting and prediction in this classic of operations research. It covers a variety of integrated control systems typically used in indus-try and government procedures, tracing the development of practical techniques of routine short-term forecasting and emphasizing their roles in inventory and production and in fire control in air target tracking.   The text begins with a consideration of data sources and sampling intervals, progressing to discussions of time series models and proba-bility models. An extensive overview of smoothing techniques sur-veys the mathematical methods for periodically raising the estimates of coefficients in forecasting problems. Sections on forecasting and error measurement and analysis are followed by an exploration of alternatives and the applications of the forecast to specific problems.   A complete treatment of the handling of systems design problems ranges from observed data to decision rules. Nontechnical sum-maries accompany the presentation of each topic, and work sheets offer the option of hand computations that can be converted to com-puter programs.   Mathematicians and systems designers will find this vo]ume a source of valuable and comprehensive material. Its complete development and discussion of the subject matter will benefit anyone seeking a thorough understanding of these techniques, particularly those who intend to apply its theoretical derivations to new areas.

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