

APPENDIX

Year:month	Real	AR(1)	MA(1)	ARMA(1,1)	Kalman
2000:02	985.3360	900.881	900.8294	900.3604	
2000:03	945.5080	1003.004	1002.533	1002.577	942.8945
2000:04	940.7410	937.8469	937.4388	936.8596	978.4158
2000:05	913.9260	940.2008	939.7752	939.8734	939.9128
2000:06	895.0440	908.9079	908.4933	908.3815	922.0395
2000:07	827.8680	891.6371	891.2185	891.2293	895.1129
2000:08	827.3240	814.6526	814.2581	814.1521	846.3414
2000:09	805.2110	827.6415	827.2138	827.455	808.9290
2000:10	739.1760	801.1478	800.7309	800.6056	806.4234
2000:11	747.7850	726.1923	725.7973	725.7092	756.4158
2000:12	744.0180	749.9615	749.5292	749.7794	725.8585
2001:01	684.6010	743.6809	743.2548	743.1133	740.3701
2001:02	720.9770	672.9614	672.5631	672.3942	704.4640
2001:03	688.5690	728.793	728.3468	728.6084	691.9743
2001:04	601.4400	682.4149	682.0031	681.6774	703.7641
2001:05	576.7790	584.1721	583.7877	583.7171	628.1456
2001:06	573.0880	572.1984	571.7827	572.0847	563.1190
2001:07	600.9670	572.7664	572.3402	572.3646	559.8605
2001:08	649.4860	607.0572	606.6153	606.5857	583.8614
2001:09	674.7690	659.7682	659.3159	659.1621	635.0719
2001:10	628.2870	680.332	679.8913	679.5974	678.1352
2001:11	609.7760	619.2745	618.8697	618.5768	656.9846
2001:12	621.9230	606.4444	606.0257	606.135	610.0535
2002:01	694.6430	624.8181	624.384	624.403	610.3187
2002:02	716.1130	709.8404	709.3761	709.3393	667.0737
2002:03	738.6140	720.9016	720.4628	720.0422	725.1582
2002:04	768.2700	743.612	743.1727	743.0091	741.6752
2002:05	794.1990	774.7211	774.2783	774.121	766.7063
2002:06	758.3630	799.8932	799.4522	799.2533	795.0253
2002:07	735.4130	751.5127	751.1026	750.8235	782.2708
2002:08	723.6400	731.1799	730.7633	730.8126	739.6229
2002:09	722.8990	721.6769	721.2548	721.2577	720.9788
2002:10	665.1060	723.1765	722.7489	722.7137	717.6687
2002:11	647.4750	653.7962	653.3971	653.2158	684.9001
2002:12	644.9730	644.3221	643.903	644.0701	639.6952
2003:01	657.5330	644.8928	644.4661	644.4573	636.2226
2003:02	657.8020	660.5119	660.0777	660.0176	648.4375
2003:03	632.3750	658.2846	657.8565	657.7017	659.0226
2003:04	631.5620	627.6388	627.2235	627.0889	642.6562
2003:05	633.8800	631.8249	631.3973	631.4301	626.0874
2003:06	677.5090	634.7788	634.3496	634.2648	630.5929
2003:07	709.9910	686.798	686.3482	686.3139	660.4741

2003:08	719.4070	717.0161	716.5719	716.3138	707.7420
2003:09	742.5460	721.7474	721.3147	721.0753	727.3584
2003:10	746.5350	747.6735	747.234	747.1315	740.3414
2003:11	800.3110	747.7732	747.3432	747.1417	753.0076
2003:12	785.8590	811.6609	811.206	811.1796	783.7664
2004:01	816.5220	783.3518	782.931	782.5474	805.6003
2004:02	839.3390	823.1777	822.7343	822.7628	806.8301
2004:03	889.2670	844.4011	843.9617	843.7529	838.6339
2004:04	878.9360	899.8354	899.3824	899.256	878.6422
2004:05	823.6960	877.2658	876.8429	876.485	897.8946
2004:06	811.4890	812.9048	812.5044	812.3749	909.8946
2004:07	836.3420	809.4378	809.0159	809.179	866.1734
2004:08	829.8940	841.8176	841.3772	841.3852	804.8773
2004:09	849.3314	829.0124	828.5876	828.3609	829.8315
2004:10	854.6853	853.7071	853.2694	853.24	839.4199
2004:11	893.3038	856.2007	855.77	855.5891	856.2785
2004:12	907.2335	901.5752	901.1279	901.0704	881.2066

Appendix A : The Comparison of Predicted Values of AR(1), MA(1), ARMA(1,1)
and Kalman filter with Real Series