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| **التنبـــؤ بمستوى التضخم فـي أسعـار المستهلك الشهرية في العراق باستخدام السلاسل الزمنية ثنـائيـة المتغيـرات** | Thesis Title  |
| **1431هـ 2010 م** | Year |
|  **There is an increased attention towards multivariate time series models, especially in application fields directly related to practical sectors, One of these models is the "Bi-variat time series model". This model has been applied in order to forecast the rate of the changing of the inflation of prices and it's relationship with the dollar’s exchange in comparison with Iraqi dinar, for the period from January 2004 up to December 2008.****This thesis consists of four chapters, the first chapter offers a general introduction to the time series function, in addition to some viewpoints related to the aim of the thesis, this chapter also demonstrates the most significant literature in this topic.****The second chapter deals with the definition of time series , its various types , forms of vector process representations , vector of mix process (VARMA) and then explains the construction of the stages of Bivariate time series , which includes Identification , Estimation , Diagnostic Checking and Forecasting .****The third chapter presents an introduction to the main subject , how data is collected and processed and how to apply the construction stages Bivariate time series when using the Sample Cross-Correlation Matrices Function in order to identify the moving average model and the Partial Auto regression Matrices , Akaike's Information Criterion is used to Identify the Auto regressive model and then method of ordinary least square is used to estimate the parameter of the model , Then( Mcleod and Li) method and (wei) method are used to test the appropriateness of the diagnosed model. Finally the forecasts were identified by using Box & Jenkins method one ahead, whereas the fourth chapter demonstrates the conclusions and recommendations.****Finally This thesis concludes that the vector of time series follows the second order model of non stationary Bivariate Auto regressive VARIMA(2,1,0).** |  Abstract  |