

A.A. Isaenko
V.V. Glushchensky
candidate Econ. Sciences, Associate Professor
A.N. Isaenko
candidate Techn. Sciences, Associate Professor
Zaporozhye State Engineering Academy

MODELING MULTIVARIATE NONSTATIONARY TIME SERIES OF ECONOMIC DYNAMICS BASED ON FOKKER-PLANCK EQUATION

The subject of economic dynamics is a simulation of behavior of economic systems under the influence of internal and external factors in order to analyze balance, control and prediction of the evolution of economic systems. Mathematical models of economic dynamics are the formal reflection of the many economic scenarios development. This is usually determined models which are based on some economic concepts. Under the economic dynamics also understand the dynamic series - series of numbers that characterize the change of the social or economic event that is economic time series (ETS) [1]. Really researched ETS - nonstationary and almost always multi sign nature, their reliable reflection in the economic - mathematical models is possible only on condition taking into account the complex inherent features of the most significant characteristics. Currently, the development of mathematical methods for the analysis of nonstationary multivariate processes has great practical importance and demand in the economy. This is due to the need to improve the accuracy of predictions and, in particular, the price indicators of financial and commodity markets.

Modern economics has in its arsenal a large number of methods for analyzing ETS and predicting socio - economic indicators: statistical [2], determined [3], econophysics methods, phase analysis, wavelet - analysis, spectral analysis [4-7], adaptive forecasting methods - neural networks, genetic algorithms, group method of data handling, method "caterpillar" [8,9]. Most of these approaches are used only for one-dimensional and stationary ETS. Constructing a statistically correct economic - mathematical models of multivariate nonstationary ETS and methods of analysis is an actual problem. The theoretical basis of these models is a multi-dimensional Fokker - Planck equation [10,11]. The purpose of this study is to develop mathematical models of nonstationary multi ETS for their analysis, forecasting and decision-making in financial and commodity markets on the basis of the author's concept of multivariate modeling of dynamic systems [12].

1. The relationship between the continuity equation and the Fokker - Planck equation, Dynamic System (DS) is characterized by state variables $\mathbf{x} = \{x_1, x_2, \dots, x_n\}$ - system of economic performance and function of the state $\phi(\mathbf{x}) = \phi(x_1, x_2, \dots, x_n)$ - probability density function (PDF), considered in the phase space Γ points \mathbf{x} . Measure $d\Gamma_n = \phi(x_1, x_2, \dots, x_n) \prod_{i=1}^n dx_i$ is the number of states ETS of specified intervals dx_i .

State variables are standardize:

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Terence C. Mills



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