Прогнозируемая доходность и интервальные оценки, полученные методом ARIMA

Первый этап – формирование портфеля

48

CCL

Expected: 0.027

Forecast: 0.072

Standard Error: 0.124

95% Interval: 0.0257931950 to 0.0289012900

48

AAL

Expected: 0.009

Forecast: 0.059

Standard Error: 0.134

95% Interval: 0.0068674949 to 0.0102335744

48

PYPL

Expected: 0.084

Forecast: -0.018

Standard Error: 0.061

48

BABA

Expected: 0.014

Forecast: -0.006

Standard Error: 0.051

95% Interval: 0.0138032314 to 0.0150872331

48

KO

Expected: 0.006

Forecast: 0.020

Standard Error: 0.036

95% Interval: 0.0057436864 to 0.0066447273

48

SBRCY

Expected: 0.030

Forecast: 0.038

Standard Error: 0.061

95% Interval: 0.0294513680 to 0.0309691577

48

YNDX

Expected: 0.032

Forecast: 0.033

Standard Error: 0.046

95% Interval: 0.0312165871 to 0.0323758744

48

MPC

Expected: 0.074

Forecast: 0.027

Standard Error: 0.075

95% Interval: 0.0729595302 to 0.0748503833

48

JWN

Expected: 0.032

Forecast: -0.005

Standard Error: 0.154

95% Interval: 0.0300920638 to 0.0339572736

48

MRNA

Expected: 0.065

Forecast: -0.152

Standard Error: 0.149

95% Interval: 0.0632924582 to 0.0670194031

48

LIN

Expected: 0.015

Forecast: 0.013

Standard Error: 0.044

95% Interval: 0.0147236621 to 0.0158264397

48

TMUS

Expected: -0.000

Forecast: -0.009

Standard Error: 0.037

95% Interval: -0.0007523792 to 0.0001729292

48

GOOG

Expected: 0.029

Forecast: -0.005

Standard Error: 0.041

48

MSFT

Expected: 0.028

Forecast: -0.021

Standard Error: 0.036

95% Interval: 0.0271465351 to 0.0280535724

48

AAPL

Expected: 0.012

Forecast: 0.007

Standard Error: 0.047

95% Interval: 0.0110087488 to 0.0121841718

48

BP

Expected: 0.011

Forecast: 0.048

Standard Error: 0.068

95% Interval: 0.0099978527 to 0.0117049559

48

T

Expected: 0.009

Forecast: 0.030

Standard Error: 0.033

95% Interval: 0.0082388144 to 0.0090662355

48

ZM

Expected: 0.053

Forecast: -0.086

Standard Error: 0.083

95% Interval: 0.0516962138 to 0.0537709833

48

FB

Expected: 0.022

Forecast: -0.009

Standard Error: 0.050

95% Interval: 0.0212594354 to 0.0225077471

48

TWTR

Expected: 0.008

Forecast: -0.080

Standard Error: 0.077

95% Interval: 0.0072316854 to 0.0091638292

Первый пересмотр портфеля

CCL

Expected: 0.024

Forecast: 0.053

Standard Error: 0.122

95% Interval: 0.0219866934 to 0.0250426784

49

AAL

Expected: 0.001

Forecast: 0.083

Standard Error: 0.133

95% Interval: -0.0008330832 to 0.0024973254

49

PYPL

Expected: 0.027

Forecast: 0.062

Standard Error: 0.064

95% Interval: 0.0266854250 to 0.0282812619

49

BABA

Expected: 0.008

Forecast: 0.030

Standard Error: 0.051

95% Interval: 0.0073090334 to 0.0085847456

49

KO

Expected: 0.009

Forecast: 0.002

Standard Error: 0.036

95% Interval: 0.0087169887 to 0.0096138190

49

SBRCY

Expected: 0.016

Forecast: 0.048

Standard Error: 0.060

95% Interval: 0.0148701993 to 0.0163716788

49

YNDX

Expected: 0.023

Forecast: 0.050

Standard Error: 0.046

95% Interval: 0.0220420734 to 0.0231915587

49

MPC

Expected: 0.036

Forecast: 0.012

Standard Error: 0.076

95% Interval: 0.0349428526 to 0.0368396510

49

JWN

Expected: 0.029

Forecast: 0.066

Standard Error: 0.153

95% Interval: 0.0273481063 to 0.0311780649

49

MRNA

Expected: 0.006

Forecast: 0.063

Standard Error: 0.151

95% Interval: 0.0037401308 to 0.0075129660

49

LIN

Expected: -0.003

Forecast: 0.084

Standard Error: 0.044

95% Interval: -0.0031571535 to -0.0020647177

49

TMUS

Expected: -0.007

Forecast: 0.011

Standard Error: 0.037

95% Interval: -0.0072728999 to -0.0063498609

49

GOOG

Expected: -0.000

Forecast: 0.003

Standard Error: 0.041

95% Interval: -0.0010104943 to 0.0000175556

49

MSFT

Expected: 0.021

Forecast: 0.024

Standard Error: 0.036

95% Interval: 0.0206462724 to 0.0215519479

49

AAPL

Expected: -0.001

Forecast: 0.004

Standard Error: 0.046

95% Interval: -0.0011698878 to -0.0000054314

49

BP

Expected: 0.019

Forecast: -0.004

Standard Error: 0.068

95% Interval: 0.0182324218 to 0.0199486122

49

T

Expected: -0.006

Forecast: -0.003

Standard Error: 0.034

95% Interval: -0.0061815498 to -0.0053405761

49

ZM

Expected: -0.054

Forecast: 0.053

Standard Error: 0.084

95% Interval: -0.0547992589 to -0.0526991293

49

FB

Expected: -0.022

Forecast: 0.036

Standard Error: 0.049

95% Interval: -0.0228807469 to -0.0216455965

49

TWTR

Expected: -0.057

Forecast: 0.023

Standard Error: 0.070

95% Interval: -0.0575511632 to -0.0557980132

Второй пересмотр портфеля

50

CCL

Expected: 0.032

Forecast: -0.007

Standard Error: 0.122

95% Interval: 0.0306844369 to 0.0337361581

50

AAL

Expected: -0.032

Forecast: 0.057

Standard Error: 0.134

95% Interval: -0.0332766587 to -0.0299088499

50

PYPL

Expected: 0.025

Forecast: -0.048

Standard Error: 0.063

95% Interval: 0.0246641410 to 0.0262450887

50

BABA

Expected: 0.007

Forecast: 0.020

Standard Error: 0.050

95% Interval: 0.0066222956 to 0.0078861744

50

KO

Expected: -0.004

Forecast: 0.013

Standard Error: 0.036

95% Interval: -0.0047570389 to -0.0038650416

50

SBRCY

Expected: 0.014

Forecast: -0.034

Standard Error: 0.059

95% Interval: 0.0129173449 to 0.0144051962

50

YNDX

Expected: 0.000

Forecast: -0.038

Standard Error: 0.045

95% Interval: -0.0003184833 to 0.0008124251

50

MPC

Expected: 0.062

Forecast: -0.085

Standard Error: 0.073

95% Interval: 0.0610214923 to 0.0628618186

50

JWN

Expected: 0.033

Forecast: 0.029

Standard Error: 0.153

95% Interval: 0.0312659665 to 0.0350935239

50

MRNA

Expected: 0.061

Forecast: 0.033

Standard Error: 0.149

95% Interval: 0.0588505471 to 0.0625840172

50

LIN

Expected: 0.001

Forecast: -0.002

Standard Error: 0.045

95% Interval: 0.0002640136 to 0.0013879573

50

TMUS

Expected: -0.008

Forecast: -0.017

Standard Error: 0.037

95% Interval: -0.0084624186 to -0.0075397823

50

GOOG

Expected: 0.030

Forecast: -0.012

Standard Error: 0.041

95% Interval: 0.0292033663 to 0.0302221884

50

MSFT

Expected: 0.011

Forecast: -0.021

Standard Error: 0.036

95% Interval: 0.0108620737 to 0.0117596331

50

AAPL

Expected: 0.002

Forecast: -0.004

Standard Error: 0.046

95% Interval: 0.0016465808 to 0.0027980799

50

BP

Expected: 0.015

Forecast: -0.057

Standard Error: 0.068

95% Interval: 0.0138261668 to 0.0155241164

50

T

Expected: -0.003

Forecast: 0.007

Standard Error: 0.033

95% Interval: -0.0033474852 to -0.0025158772

50

ZM

Expected: -0.184

Forecast: -0.087

Standard Error: 0.086

95% Interval: -0.1846187563 to -0.1824690751

50

FB

Expected: -0.008

Forecast: 0.038

Standard Error: 0.049

95% Interval: -0.0083360963 to -0.0071086008

50

TWTR

Expected: -0.088

Forecast: -0.020

Standard Error: 0.068

95% Interval: -0.0891212232 to -0.0874051265