

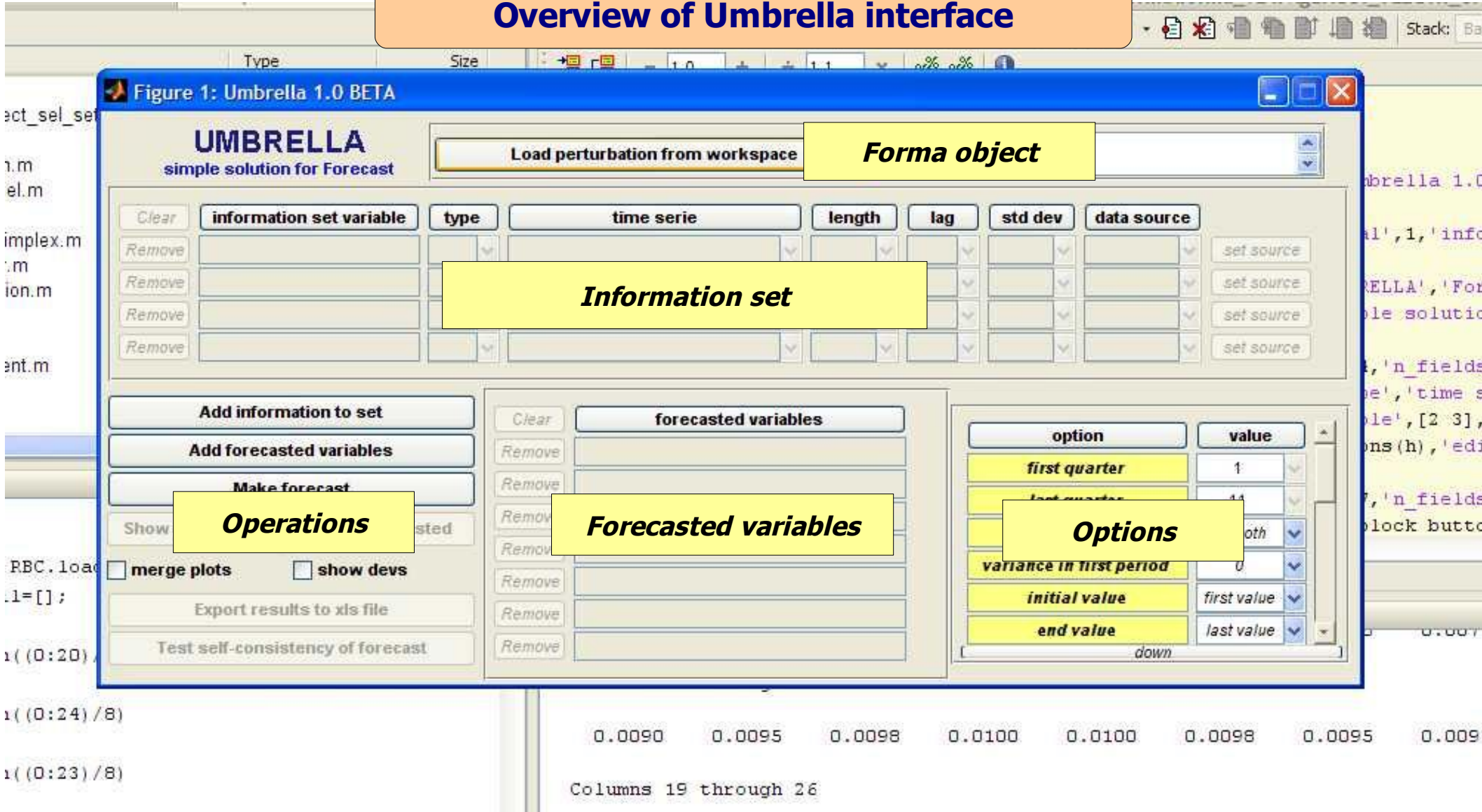
# *Tutorial to work with Umbrella*

W.M.Saj

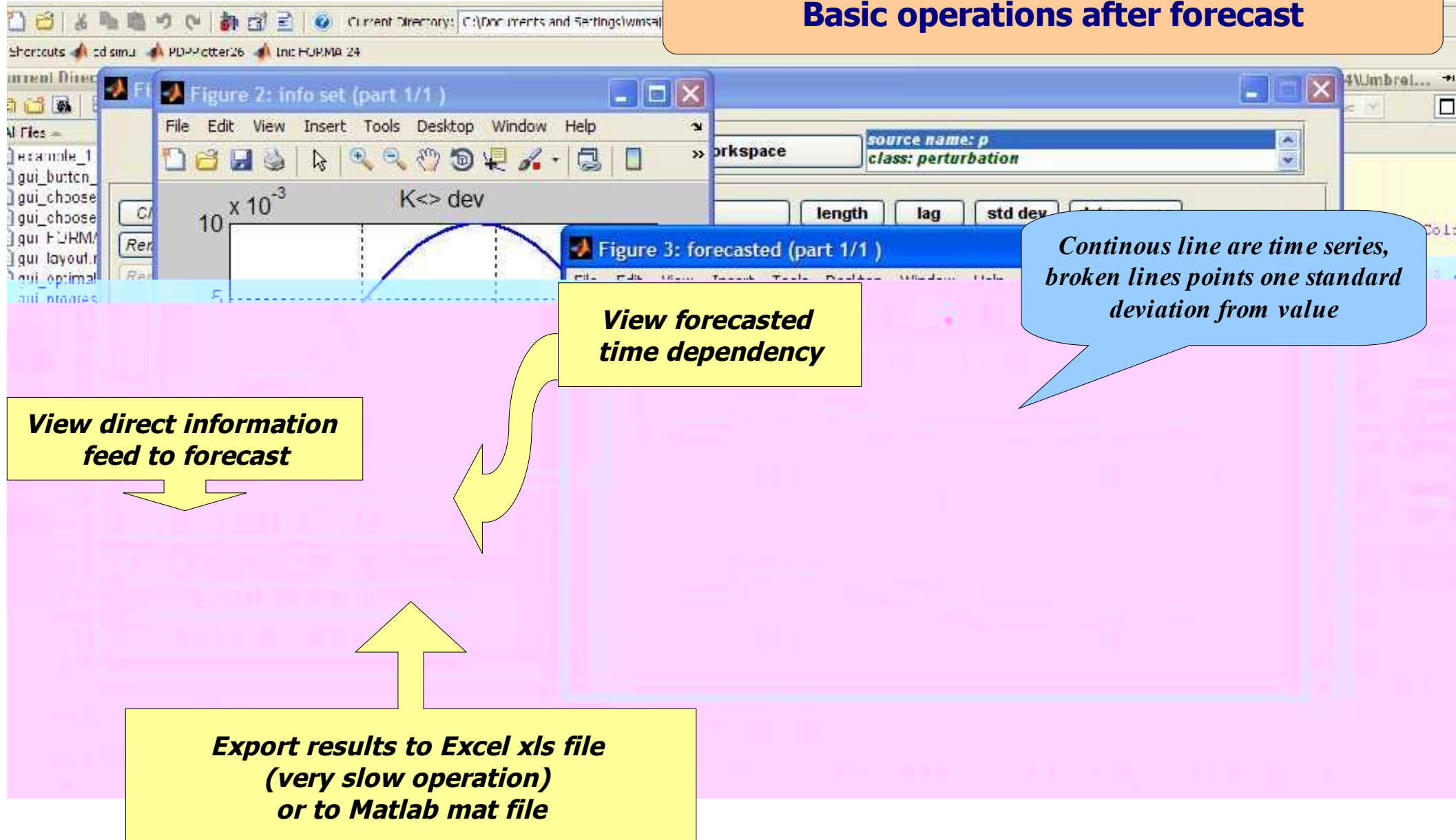


*Umbrella is a Matlab simple interface for Forecast in FORMA 24.*

Overview of Umbrella interface



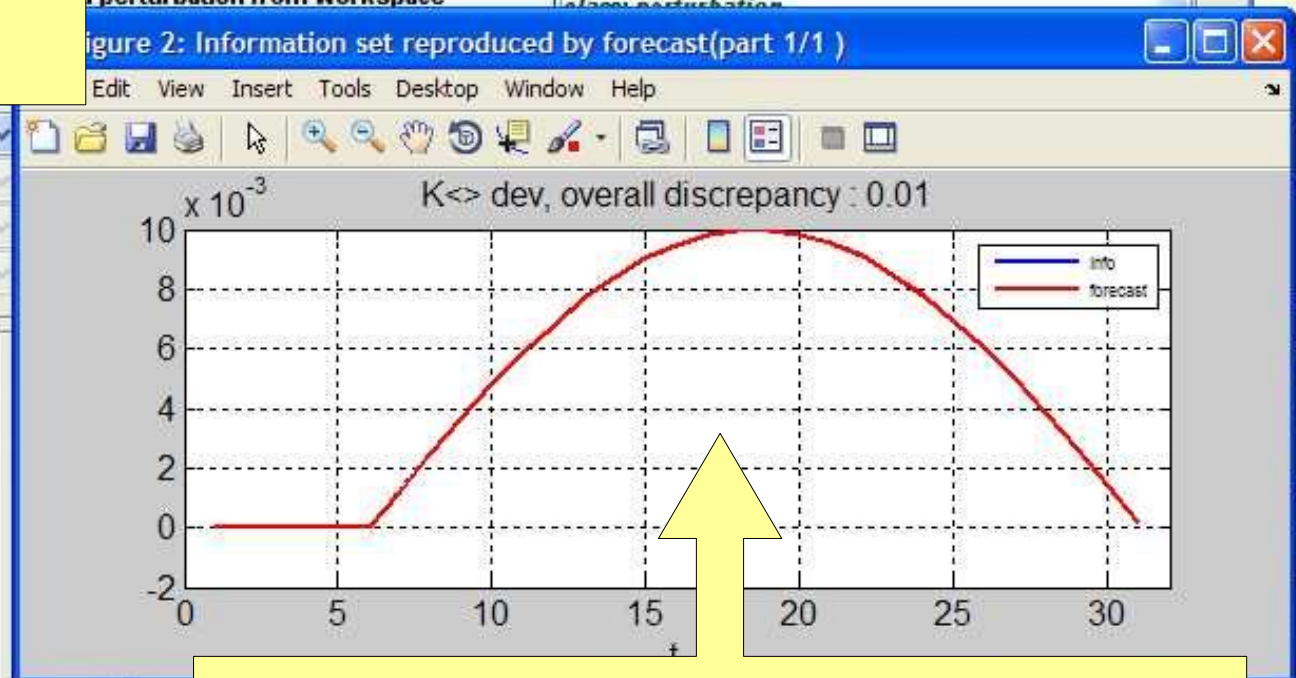


**Basic operations after forecast**



## Simple test of Forecast self-consistency

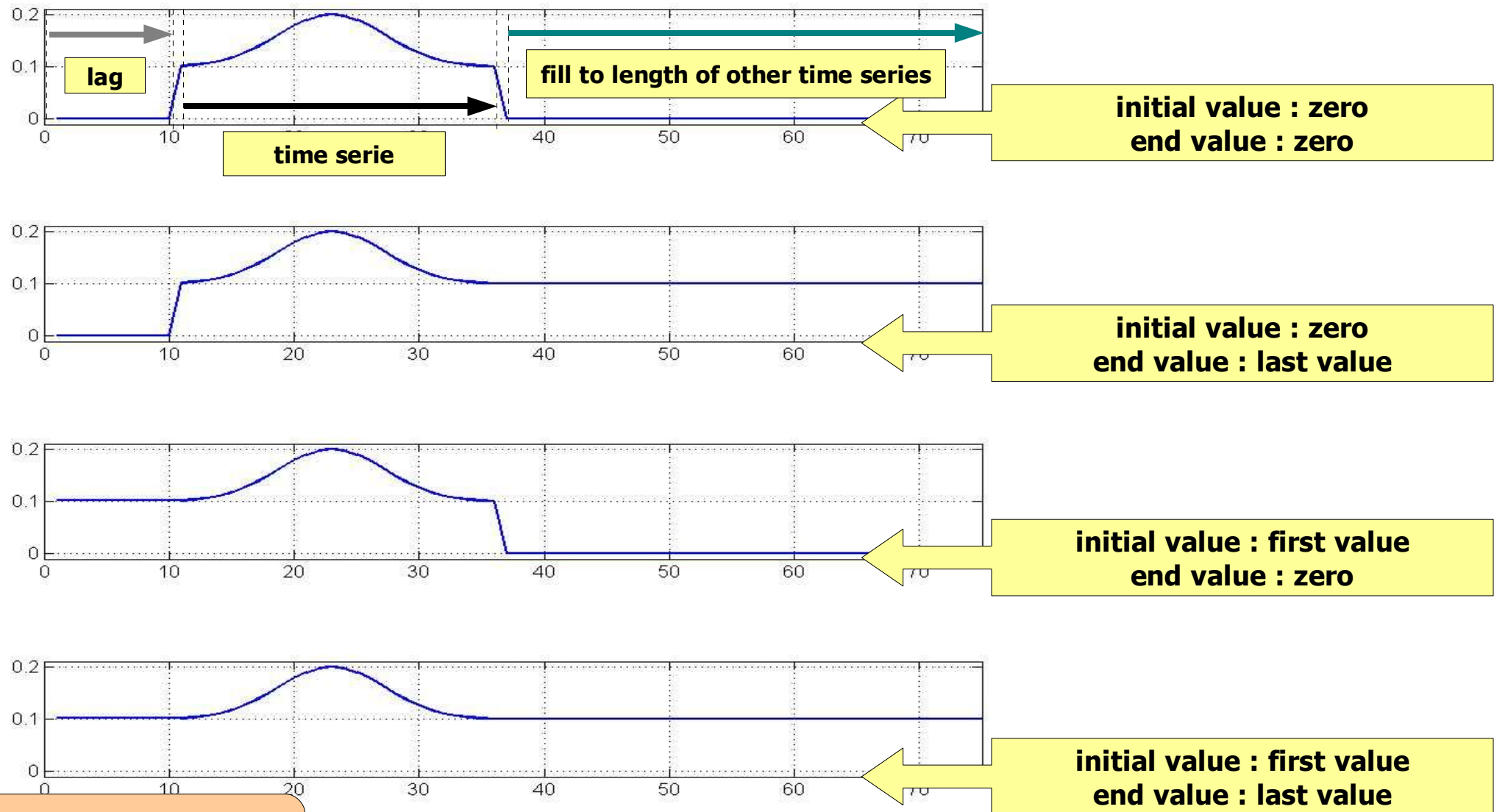
This button runs the test



Plot shows both information set and forecast result for the same time range and the same variable  
Overall discrepancy is calculated as sum along the time range of squares of differences between time series weighted by standard deviations

## More on options and information feed to forecast

Options panel		
option	value	
first quarter	1	First and last quarter of forecast
last quarter	11	
forecast type	smooth	Used estimation of states; relates to forecast type option in get_forecatst
variance in first period	0	Relates to argument state_var in make_forecast
initial value	first value	The information set filling method (see the next slide)
end value	last value	
default std dev of info	1e-006	Default value of time serie added to information set
zero approx	1e-007	The „zero“ value used by Umbrella to fill time series

**More on form of information feed to forecast****End of Tutorial**