In[85]:=
```
SetDirectory["C:\\Users\\lulo\\Documents\\Wolfram"]
```
Out[85]=
```
C:\Users\lulo\Documents\Wolfram
```

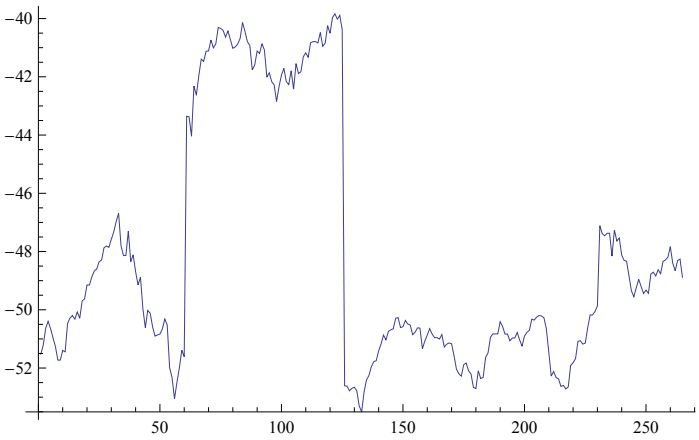
In[86]:=
```
PE = ReadList["FTSE_100_PE.dat", Number];
```

In[87]:=
```
l = Length[PE]
```
Out[87]=
```
5464
```

In[88]:=
```
Konst = 5 * 52 * 20
```
Out[88]=
```
5200
```

In[89]:=
```
ResList = {}
For[i = Konst, i ≤ l, i++,
 j = i - Konst + 1;
 PElist = PE[[j ;; i]];
 MA = MovingAverage[PElist, Konst];
 PEe = Part[PE, i];
 Res = PEe / MA;
 Res1 = Res - 1;
 Res2 = Res1 * 100;
 ResList = ResList ~ Join ~ Res2
]
ListLinePlot[ResList]
```
Out[89]=
```
{}
```

Out[91]=



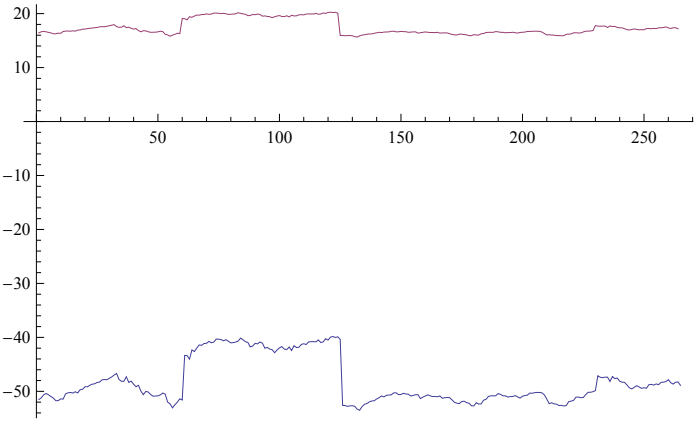

```
(*vysledok metody Trailing PE*)
```

In[92]:=
```
ShortPE = PE[[Konst + 1 ;; Length[PE]]];
```

In[93]:=
```
LengthShortPE = Length[ShortPE]
```
Out[93]=
```
264
```

In[94]:=
```
ListLinePlot[{ResList, ShortPE}]
```

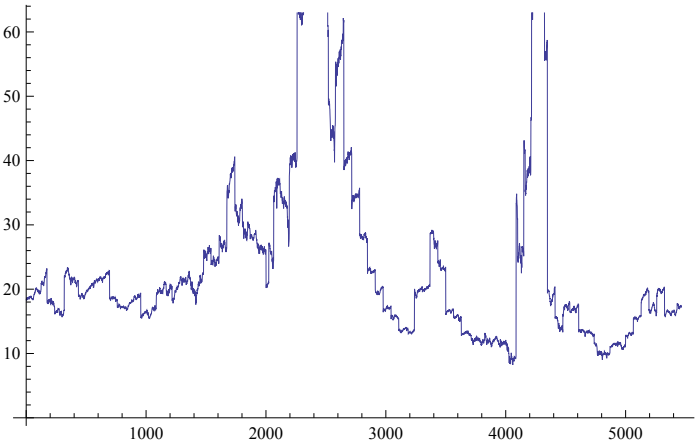
Out[94]=




```
(*vysledok metody Trailing PE a vstupne PE*)
```

In[95]:=
```
ListLinePlot[PE]
```

Out[95]=




```
(*vyvoj vstupneho PE*)
```

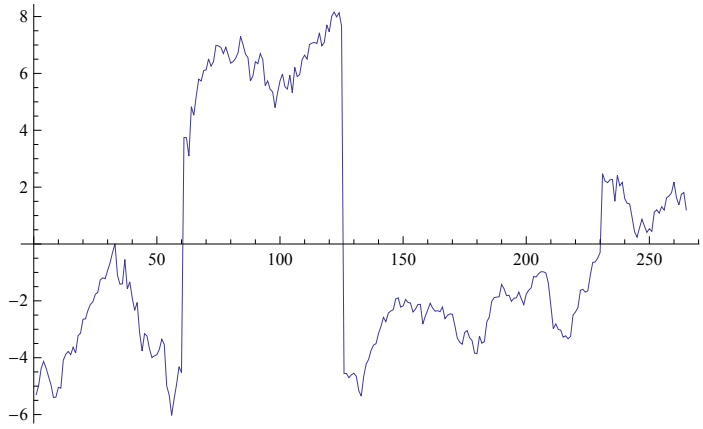
In[96]:=
```
lm = LinearModelFit[ResList, t, t]
```

Out[96]=
```
FittedModel[ −46.2107 − 0.0146156 t ]
```

In[97]:=
```
chybyLM = lm["FitResiduals"];
```

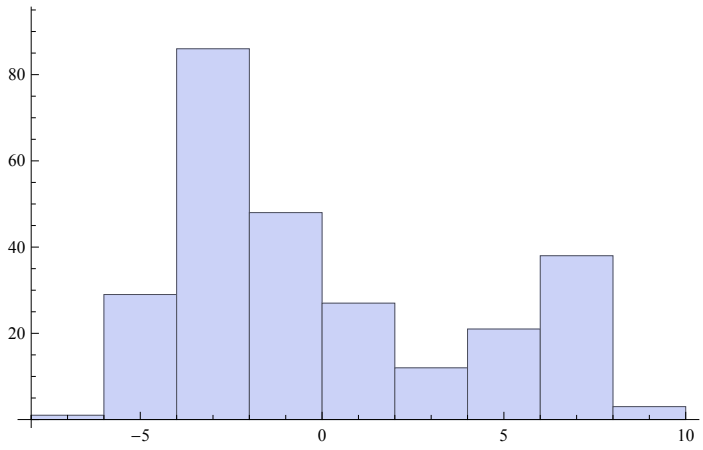
In[98]:=
```
ListLinePlot[chybyLM]
```

Out[98]=




In[99]:=
```
HLM = Histogram[chybyLM]
```

Out[99]=




In[100]:=
```
StandardDeviation[chybyLM]
```

Out[100]= 4.02647

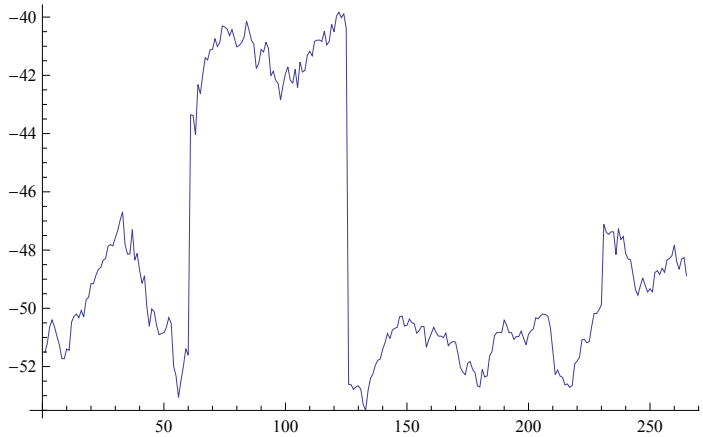
In[101]:=
```
lengthResList = Length[ResList]
```

Out[101]= 265

In[102]:=

In[103]:=
```
graf = ListLinePlot[ResList]
```

Out[103]=



In[104]:=
```
parabola = Fit[ResList, {1, t, t^2}, t]
```

Out[104]=
$$-48.4106 + 0.0348208\ t - 0.000185851\ t^2$$

In[105]:=
```
priamka = Fit[ResList, {1, t}, t]
```

Out[105]=
$$-46.2107 - 0.0146156\ t$$

In[106]:=
```
Show[graf, Plot[{priamka, parabola}, {t, 1, lengthResList}]]
```

Out[106]=