

```
In[107]:= SetDirectory["C:\\Users\\lulo\\Documents\\Wolfram"]
```

```
Out[107]= C:\\Users\\lulo\\Documents\\Wolfram
```

```
In[108]:= PE = ReadList["FTSE_100_Forward_PE.dat", Number];
```

```
In[109]:= l = Length[PE]
```

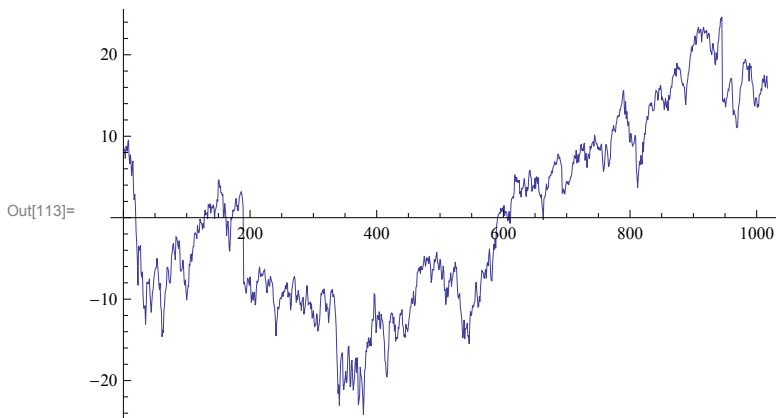
```
Out[109]= 2316
```

```
In[110]:= Konst = 5 * 52 * 5
```

```
Out[110]= 1300
```

```
In[111]:= 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[111]= {}
```



(\*vysledok metody Forward PE\*)

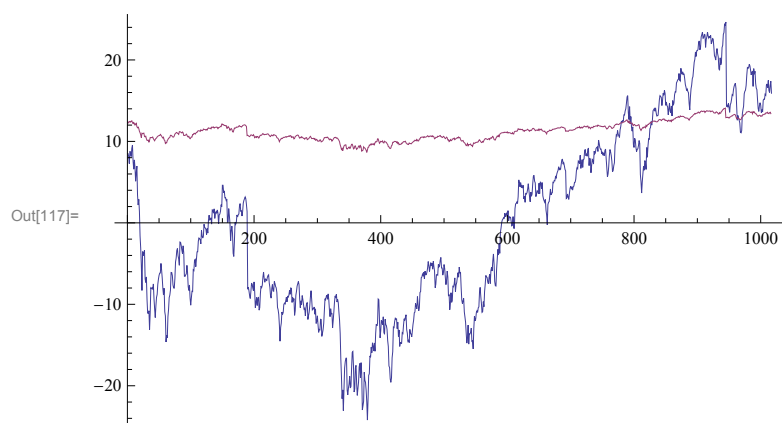
```
In[114]:=
```

```
In[115]:= ShortPE = PE[[Konst + 1 ;; Length[PE]]];
```

```
In[116]:= LengthShortPE = Length[ShortPE]
```

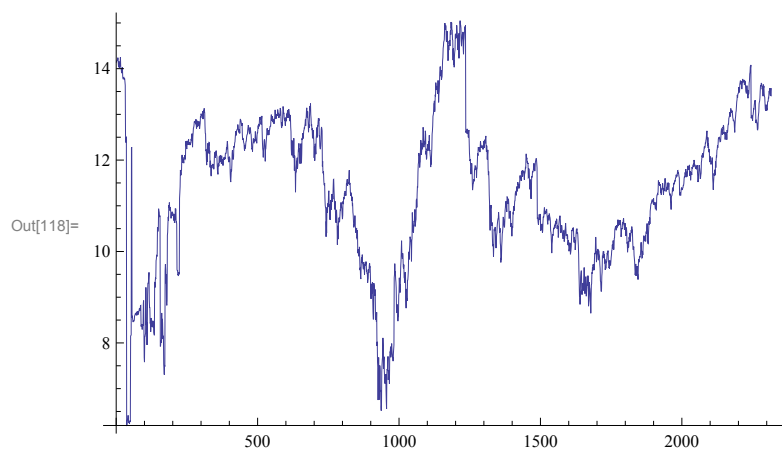
```
Out[116]= 1016
```

```
In[117]:= ListLinePlot[{ResList, ShortPE}]
```



(\*vysledok metody forward PE a vstupne PE\*)

```
In[118]:= ListLinePlot[PE]
```



(\*vstupne PE\*)

```
In[119]:= Length[ResList]
```

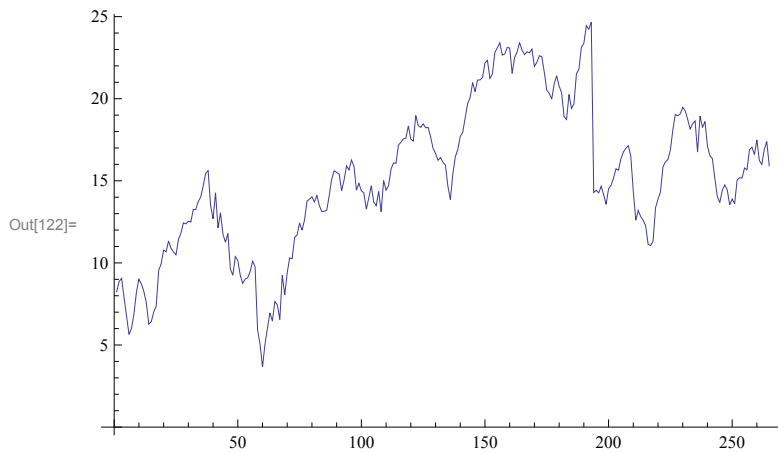
Out[119]= 1017

```
In[120]:= ShortResList = ResList[[753 ;; 1017]];
```

```
In[121]:= Length[ShortResList]
```

Out[121]= 265

```
In[122]:= ListLinePlot[ShortResList]
```



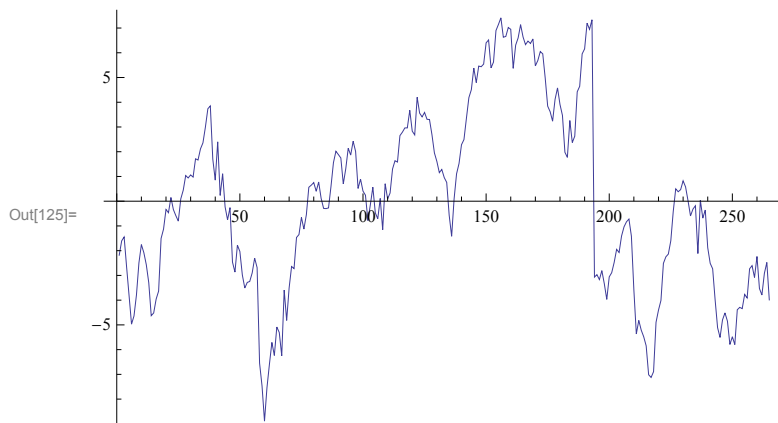
(\*vystup Forward PE pre porovnanie za rovnake casove obdobie ako Trailing PE\*)

```
In[123]:= lm = LinearModelFit[ShortResList, t, t]
```

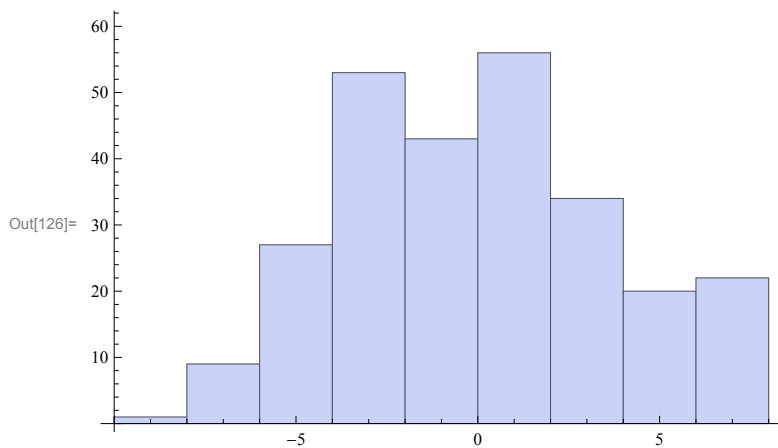
Out[123]= FittedModel[ $10.398 + 0.0358768t$ ]

```
In[124]:= chybyLM = lm["FitResiduals"];
```

```
In[125]:= ListLinePlot[chybyLM]
```



```
In[126]:= HLM = Histogram[chybyLM]
```



```
In[127]:= StandardDeviation[chybyLM]
```

```
Out[127]= 3.69762
```

```
In[128]:= lengthFPE = Length[ShortResList]
```

```
Out[128]= 265
```

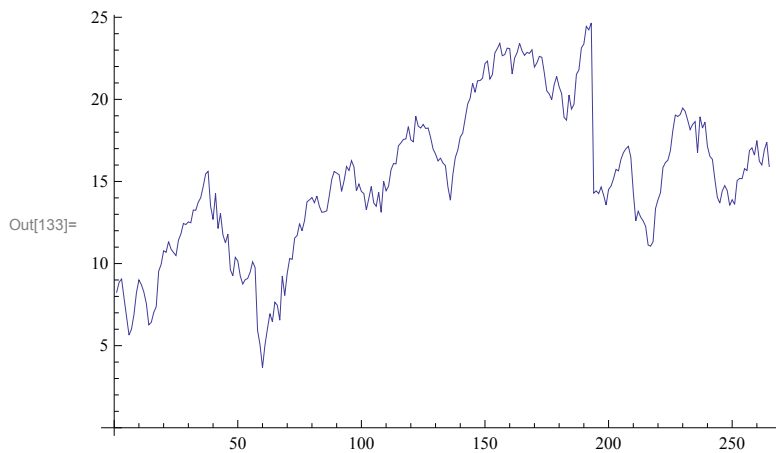
```
In[129]:= priamka = Fit[ShortResList, {1, t}, t]
```

```
Out[129]= 10.398 + 0.0358768 t
```

```
In[130]:= parabola = Fit[ShortResList, {1, t, t^2}, t]
```

```
Out[130]= 5.59438 + 0.143824 t - 0.000405815 t^2
```

```
In[133]:= graf = ListLinePlot[ShortResList]
```



```
In[134]:= Show[graf, Plot[{priamka, parabola}, {t, 1, lengthFPE}]]
```

