The Forecast of the Export Quantity of Thai Frozen Sea Food

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The objective of this study is to determine the method and model which is appropriate to forecast the export quantity of four products of the frozen sea food the frozen giant tiger shrimps, the frozen shrimps, the frozen fish and the frozen cuttlefish. The 82 monthly data of each products from January 2002 to October 2008 are collected from the Office of Agricultural Economics, Ministry of Agriculture and Cooperatives. The following four forecasting techniques are used to analyze : Decomposition, Double Exponential Smoothing, Triple Exponential Smoothing, Box and Jenkins Method. The MSE MAPE and MAD are used to evaluate the fitted models. The best model is the one that gives the lowest values of MSE MAPEand MAD. The results show that the Double Exponential Smoothing method give the best forecasting model for all considered products.

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