

Suvit Siritapaneeya 2010: A Forecasting Model of Deposits and Loans: A Case Study of Saving Cooperative of Metropolitan Waterworks Authority Limited. Master of Arts (Cooperative Economics), Major Field: Cooperative Economics, Department of Cooperative. Thesis Advisor: Mr. Pornchai Supavititpattana, Ph.D. 127 pages.

The objectives of this research is to forecast the monthly Savings and Loans of Saving Cooperative of Metropolitan Waterworks Authority Limited and compare two types of forecasting. Three methods of forecasting are Double moving average, Holt's Method and Box-Jenkins's Method and three Method of combine forecasting are Simply averaging Method, Different Method and Regression Method .The Accuracy models for forecasting are the models that gives the lowest Mean Square Error (MSE).

Result shows six time series data suitable by several forecasting. Saving deposit and Special savings be suitable by Regression Method, Fixed deposit and Common loans be suitable by Box-Jenkins Method, Emergency cash loans be suitable by Different Method and Special loans be suitable by Holt's Method.

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Student's signature

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Thesis Advisor's signature