

ตารางผนวกที่ 18 โปรแกรมคำนวณใน MATLAB

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clear
x=readfromexcel('d:\lek\data5.1.xls','a2
:a20001');
x=cell2mat(x);
x=x';
n=length(x)
a=5;
b=15000;
tic
sse=0;
for e=1:a
    for g=a:b-1
        AL(g,e)=x(g-e+1);
    end
end
AL=AL(a:b-1,:);
B=AL'*AL;
[QL,RL]=qr(B);
for h=1:a
    sxaaxa(h)=0;
    for i=a+1:b
        C(i,1)=x(i);
    end
    C=C(a+1:b,:);
    CL=AL'*C;
end
CL=CL(:,1);
PL=QL'*CL;
DL=RL\PL;
for j=1:a
    OBVL(j,1)=x(b-j+1);
end
OBVL=OBVL(:,1);
FCVL=OBVL'*DL;
err=FCVL-x(b+1);
sse=(err^2)+sse;
for k=b+1:n-1
    for v=1:a
        V2(v,1)=x(k-v);
    end
    V2=V2(:,1);
    [QL,RL]=qrupdate(QL,RL,V2,V2);
    for w=1:a
        W2(w,1)=((x(k))*(x(k-w)));
    end
    W2=W2(:,1);
    CL=CL+W2;
    CL=CL(:,1);
    PL=QL'*CL;
    DL=RL\PL;
    for bb=1:a
        OBVL(bb,1)=x(k+1-bb);
    end
    OBVL=OBVL(:,1);
    FCVL = OBVL'*DL;
    err = x(k+1)-FCVL;
    sse =(err^2)+sse;
end
FC1=FCVL';
sse=sse
mse=sse/(n-b)
time=toc

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