Parallel Algorithm for Time Series Based Forecasting on OTIS-Mesh

Abstract

Forecasting plays an important role in business, technology, climate and many others. As an example, effective forecasting can enable an organization to reduce lost sales, increase profits and more efficient production planning. In this paper, we present a parallel algorithm for short term forecasting based on a time series model called weighted moving average. Our algorithm is mapped on OTIS-mesh, a popular model of optoelectronic parallel computers.. Scalability of the algorithm is also discussed.

Reference

Parallel Algorithm for Time Series Based Forecasting on OTIS-Mesh


Index Terms

Computer Science  Algorithms

Key words

Parallel algorithm  OTIS-mesh

Time series forecasting

Weighted moving average