

清华营销学系列英文版教材

Business Forecasting

Seventh Edition

(第7版)

商业预测

John E. Hanke
Arthur G. Reitsch
Dean W. Wichern

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清华大学出版社

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出版说明

为了适应经济全球化的发展趋势,满足国内广大读者了解、学习和借鉴国外先进的管理经验和掌握经济理论的前沿动态,清华大学出版社与国外著名出版公司合作影印出版一系列英文版经济管理方面的图书。我们所选择的图书,基本上是已再版多次、在国外深受欢迎、并被广泛采用的优秀教材,绝大部分是该领域中较具权威性的经典之作。在选书的过程中,我们得到了很多专家、学者的支持、帮助和鼓励,在此表示谢意!清华营销学系列英文版教材由清华大学经济管理学院和北京大学经济学院李欲晓、刘群艺、赵平、段志蓉、谢赞等老师审阅,在此一并致谢!

由于原作者所处国家的政治、经济和文化背景等与我国不同,对书中所持观点,敬请广大读者在阅读过程中注意加以分析和鉴别。

我们期望这套影印书的出版对我国经济科学的发展能有所帮助,对我国经济管理专业的教学能有所促进。

欢迎广大读者给我们提出宝贵的意见和建议;同时也欢迎有关的专业人士向我们推荐您所接触到的国外优秀图书。

清华大学出版社第三编辑室

2001.8

世纪之交,中国与世界的发展呈现最显著的两大趋势——以网络为代表的信息技术的突飞猛进,以及经济全球化的激烈挑战。无论是无远弗界的因特网,还是日益密切的政治、经济、文化等方面的国际合作,都标示着21世纪的中国是一个更加开放的中国,也面临着一个更加开放的世界。

教育,特别是管理教育总是扮演着学习与合作的先行者的角色。改革开放以来,尤其是20世纪90年代之后,为了探寻中国国情与国际上一切优秀的管理教育思想、方法和手段的完美结合,为了更好地培养高层次的“面向国际市场竞争、具备国际经营头脑”的管理者,我国的教育机构与美国、欧洲、澳洲以及亚洲一些国家和地区的大量的著名管理学院和顶尖跨国企业建立了长期密切的合作关系。以清华大学经济管理学院为例,2000年,学院顾问委员会成立,并于10月举行了第一次会议,2001年4月又举行了第二次会议。这个顾问委员会包括了世界上最大的一些跨国公司和中国几家顶尖企业的最高领导人,其阵容之大、层次之高,超过了世界上任何一所商学院。在这样高层次、多样化、重实效的管理教育国际合作中,教师和学生与国外的交流机会大幅度增加,越来越深刻地融入到全球性的教育、文化和思想观念的时代变革中,我们的管理教育工作者和经济管理学习者,更加真切地体验到这个世界正发生着深刻的变化,也更主动地探寻和把握着世界经济发展和跨国企业运作的脉搏。

我国管理教育的发展,闭关锁国、闭门造车是绝对不行的,必须同国际接轨,按照国际一流的水准来要求自己。正如朱镕基总理在清华大学经济管理学院成立十周年时所发的贺信中指出的那样:“建设有中国特色的社会主义,需要一大批掌握市场经济的一般规律,熟悉其运行规则,而又了解中国企业实情的经济管理人才。清华大学经济管理学院就要敢于借鉴、引进世界上一切优秀的经济管理学院的教学内容、方法和手段,结合中国的国情,办成世界第一流的经管学院。”作为达到世界一流的一个重要基础,朱镕基总理多次建议清华的MBA教育要加强英语教学。我体会,这不仅因为英语是当今世界交往中重要的语言工具,是连接中国与世界的重要桥梁和媒介,而且更是中国经济管理人才参与国际竞争,加强国际合作,实现中国企业的国际战略的基石。推动和实行英文教学并不是目的,真正的目的在于培养学生——这些未来的企业家——能够具备同国际竞争对手、合作伙伴沟通 and 对抗的能力。按照这一要求,清华大学经济管理学院正在不断推动英语教学的步伐,使得英语不仅是一门需要学习的核心

课程,而且渗透到各门专业课程的学习当中。

课堂讲授之外,课前课后的大量英文原版著作、案例的阅读对于提高学生的英文水平也是非常关键的。这不仅是积累相当的专业词汇的重要手段,而且是对学习者思维方式的有效训练。

我们知道,就阅读而言,学习和借鉴国外先进的管理经验和掌握经济理论动态,或是阅读翻译作品,或是阅读原著。前者属于间接阅读,后者属于直接阅读。直接阅读取决于读者的外文阅读能力,有较高外语水平的读者当然喜欢直接阅读原著,这样不仅可以避免因译者的疏忽或水平所限而造成的纰漏,同时也可以尽享原作者思想的真实表达。而对于那些有一定外语基础,但又不能完全独立阅读国外原著的读者来说,外文的阅读能力是需要加强培养和训练的,尤其是专业外语的阅读能力更是如此。如果一个人永远不接触专业外版图书,他在获得国外学术信息方面就永远会比别人差半年甚至一年的时间,他就会在无形中减弱自己的竞争能力。因此,我们认为,有一定外语基础的读者,都应该尝试一下阅读外文原版,只要努力并坚持,就一定能过了这道关,到那时就能体验到直接阅读的妙处了。

在掌握大量术语的同时,我们更看重读者在阅读英文原版著作时对于西方管理者或研究者的思维方式的学习和体会。我认为,原汁原味的世界级大师富有特色的表达方式背后,反映了思维习惯,反映了思想精髓,反映了文化特征,也反映了战略偏好。知己知彼,对于跨文化的管理思想、方法的学习,一定要熟悉这些思想、方法所孕育、成长的文化土壤,这样,有朝一日才能真正“具备国际战略头脑”。

以往,普通读者购买和阅读英文原版还有一个书价的障碍。一本外版书少则几十美元,多则上百美元,一般读者只能望书兴叹。随着全球经济合作步伐的加快,目前在出版行业有了一种新的合作出版的方式,即外文影印版,其价格几乎与国内同类图书持平。这样一来,读者可以不必再为书价发愁。清华大学出版社这些年在这方面一直以独特的优势领先于同行。早在1997年,清华大学出版社敢为人先,在国内最早推出一批优秀商学英文版教材,规模宏大,在企业界和管理教育界引起不小的轰动,更使国内莘莘学子受益良多。

为了配合清华大学经济管理学院推动英文授课的急需,也为了向全国更多的MBA试点院校和更多的经济管理学院的教师和学生提供学习上的支持,清华大学出版社再次隆重推出与世界著名出版集团合作的英文原版影印商学教科书,也使广大工商界人士、经济管理类学生享用到最新最好质优价廉的国际教材。

祝愿我国的管理教育事业在社会各界的大力支持和关心下不断发展、日进日新;祝愿我国的经济建设在不断涌现的大批高层次的面向国际市场竞争、具备国际经营头脑的管理者的勉力经营下早日中兴。

赵纯均 教授

清华大学经济管理学院院长
全国工商管理硕士教育指导委员会副主任

**Dedicated to
Harry, Geri, Jack, Irene,
(who don't need to read it);**

**Donna, Judy, and Dorothy
(who probably won't);**

**Katrina, Jill, Amy, Julie, Michael, and Andrew
(who might);**

**Kevin
(who actually did);**

**and all of our students
(who better).**



Preface

The goal of the seventh edition of *Business Forecasting* remains the same as that of the previous editions: To present the basic statistical techniques that are useful for preparing individual business forecasts and long-range plans. The book is written in a simple straightforward style and makes extensive use of practical business examples. Forty-six cases appear at the end of chapters to provide the student with the necessary link between theoretical concepts and their real-world applications. The emphasis is on the application of techniques by management for decision making. Students are assumed to have taken an introductory course in statistics and to be comfortable with using the computer to access software packages such as word processors and spreadsheets.

Organization

All chapters have been revised to enhance the clarity of the writing and to increase teaching and learning effectiveness. The content has been organized into six sections.

The first section (Chapters 1 and 2) presents background material. The nature of forecasting and a quick review of basic statistical concepts set the stage for the coverage of techniques that begins in the second section.

The second section (Chapter 3) emphasizes the exploration of data patterns and the choosing of a forecasting technique. The third section (Chapters 4 and 5) covers averaging the smoothing techniques and an introduction to time series decomposition in terms of underlying components. The fourth section (Chapters 6 and 7) emphasizes causal forecasting techniques, such as correlation, regression, and multiple regression analysis.

The fifth section (Chapters 8 and 9) looks at techniques used to forecast time series data. The book concludes with a final section (Chapters 10 and 11) on technological and judgmental forecasting techniques, along with a discussion of managing and monitoring the forecasting process.

Changes in the Seventh Edition

The seventh edition has been completely rewritten. Although the “flavor” of earlier editions has been retained, added emphasis has been placed on the most recent theoretical developments and empirical findings. Outdated material has been eliminated and the book has been completely reorganized with the addition of new problems, examples, data sets, and cases.

The following features are either new or improved in this edition:

- Nine new cases have been added.
- An example of how to use Minitab (Version 13) in a forecasting situation is demonstrated at the end of each chapter.

- An example of how to use Excel 2000 to solve a forecasting problem is demonstrated at the end of each chapter.
- Data sets for Minitab, Excel, or other programs have been made available on the Internet.

The Role of the Computer

In the first six editions, the computer was recognized as a powerful tool in forecasting. The computer is even more important now with modern managers taking advantage of the ease and availability of sophisticated forecasting afforded by desktop microcomputers and networking capabilities.

The authors have spent several sleepless nights deciding what to do about the computer. A nationwide research study of all AACSB member institutions conducted by the authors to determine what faculty do about using computers for teaching forecasting showed that (1) most forecasting faculty (94.2%) attempt to provide students with hands-on experience in using the computer, and (2) several mainframe statistical packages and specific personal computer forecasting packages were mentioned in the survey. The packages mentioned most frequently were Minitab, SAS, Eviews, and spreadsheets.

The authors have tried several different approaches to help faculty and students use the computer for forecasting. This edition features the following:

1. Minitab instructions presented at the end of each chapter.
2. Excel instructions presented at the end of each chapter.
3. Three data collections available on the Internet (Minitab, Excel, other programs). Each collection contains data from the text examples and problems. Each collection also contains several new data series. In order to access this data set, go to the Prentice Hall Web site at www.prenhall.com/Hanke.
4. Examples of different computer outputs are placed throughout the text.

Acknowledgments

The authors are indebted to the many instructors around the world who have used the first six editions and have provided invaluable suggestions for improving the book. Special thanks go to Professor Frank Forest (Marquette University); Professor William Darrow (Townsend State University); Susan Winters (Northwestern State University); Professor Shik Chun Young (Eastern Washington University); Mark Craze, Judy Johnson, Steve Brandon, and Dorothy Mercer for providing cases; and Jennifer Dahl for constructing the index.

Portions of this text, particularly several data sets, are adapted from those that appeared in the second edition of *Understanding Business Statistics* by Hanke and Reitsch, published by Richard D. Irwin, Inc., whom we here credit for this reuse.

We also thank reviewers John Liechty, University of Michigan; John Tamura, University of Washington; Ted Taukaha, St. Mary's University; and Dean Wichern, Texas A&M University, for their very constructive comments in the revision of the book. If we were talented enough to accomplish everything our reviewers suggested, the book would be improved 100 percent. As it is, we did our best by adding Dean Wichern to help us with the revision.

Finally, we thank our computers and wonder how we ever wrote a textbook without one. We, not the computers, are responsible for any errors.

简 明 目 录

前言	
第1章 绪论	1
第2章 数理统计的基本概念	13
第3章 数据类型研究和预测方法选择	53
第4章 移动平均法和指数平滑法	95
第5章 时间序列分析法中的其他方法	143
第6章 一元线性回归	193
第7章 多元回归	241
第8章 带有时间序列数据的回归	294
第9章 Box-Jenkins 方法	346
第10章 预测中的判断因素	421
第11章 预测流程管理	438
附录A 公式推导	457
附录B 案例7.1 的数据	459
附录C 概率分布表	461
附录D 数据组和数据库	472
索引	493



Contents

Preface	xix
----------------	------------

CHAPTER 1 Introduction to Forecasting	1
--	----------

History of Forecasting	1
Need for Forecasting	1
Types of Forecasts	3
Macroeconomic Forecasting	4
Choosing a Forecasting Method	4
Forecasting Steps	4
Managing the Forecasting Process	6
Computer Forecasting Packages	6
Forecasting Example	7
Summary	8
Case Study 1.1: Mr. Tux	9
Case Study 1.2: Consumer Credit Counseling	9
Minitab Applications	10
Excel Applications	11
References and Selected Bibliography	12

CHAPTER 2 A Review of Basic Statistical Concepts	13
---	-----------

Describing Data with Numerical Summaries	13
Displays of Numerical Information	17
Probability Distributions	20
Sampling Distributions	23
Inference from a Sample	25
<i>Estimation</i>	25
<i>Hypothesis Testing</i>	26

Correlation Analysis	29
<i>Scatter Diagrams</i>	29
<i>Correlation Coefficient</i>	32
Fitting a Straight Line	34
Assessing Normality	38
Application to Management	39
Glossary	40
Key Formulas	40
Problems	41
Case Study 2.1: Alcam Electronics	46
Case Study 2.2: Mr. Tux	47
Case Study 2.3: Alomega Food Stores	48
Minitab Applications	49
Excel Applications	51
References and Selected Bibliography	52

CHAPTER 3 Exploring Data Patterns and Choosing a Forecasting Technique 53

Exploring Time Series Data Patterns	54
Exploring Data Patterns with Autocorrelation Analysis	56
<i>Are the Data Random?</i>	61
<i>Do the Data Have a Trend?</i>	62
<i>Are the Data Seasonal?</i>	68
Choosing a Forecasting Technique	69
<i>Forecasting Techniques for Stationary Data</i>	70
<i>Forecasting Techniques for Data with a Trend</i>	71
<i>Forecasting Techniques for Data with Seasonality</i>	71
<i>Forecasting Techniques for Cyclical Series</i>	72
<i>Other Factors to Consider When Choosing a Forecasting Technique</i>	72
<i>Empirical Evaluation of Forecasting Methods</i>	73
Measuring Forecasting Error	74
Determining the Adequacy of a Forecasting Technique	77
Application to Management	78
Glossary	79
Key Formulas	80
Problems	81
Case Study 3.1: Murphy Brothers Furniture	85
Case Study 3.2: Mr. Tux	87
Case Study 3.3: Consumer Credit Counseling	88
Case Study 3.4: Alomega Food Stores	89
Minitab Applications	89
Excel Applications	91
References and Selected Bibliography	93

CHAPTER 4 Moving Averages and Smoothing Methods 95

Naive Models	96
Forecasting Methods Based on Averaging	99
<i>Simple Averages</i>	99
<i>Moving Averages</i>	101
<i>Double Moving Averages</i>	104
Exponential Smoothing Methods	107
<i>Exponential Smoothing Adjusted for Trend: Holt's Method</i>	114
<i>Exponential Smoothing Adjusted for Trend and Seasonal Variation: Winters' Method</i>	117
Application to Management	123
Glossary	124
Key Formulas	124
Problems	126
Case Study 4.1: The Solar Alternative Company	131
Case Study 4.2: Mr. Tux	132
Case Study 4.3: Consumer Credit Counseling	133
Case Study 4.4: Five-Year Revenue Projection for Downtown Radiology	133
Minitab Applications	139
Excel Applications	141
References and Selected Bibliography	142

CHAPTER 5 Time Series and Their Components 143

Decomposition	144
Trend	147
<i>Additional Trend Curves</i>	150
<i>Forecasting Trend</i>	153
Seasonality	153
Seasonally Adjusted Data	158
Cyclical and Irregular Variations	158
Forecasting a Seasonal Time Series	164
The Census II Decomposition Method	165
Application to Management	167
Appendix: Price Index	168
Glossary	170
Key Formulas	170
Problems	171
Case Study 5.1: The Small Engine Doctor	178
Case Study 5.2: Mr. Tux	179
Case Study 5.3: Consumer Credit Counseling	183
Case Study 5.4: AAA Washington	183

Case Study 5.5: Alomega Food Stores	185
Minitab Applications	187
Excel Applications	189
References and Selected Bibliography	192
CHAPTER 6 Simple Linear Regression	193
Regression Line	193
Standard Error of the Estimate	198
Forecasting Y	199
Decomposition of Variance	202
Coefficient of Determination	205
Hypothesis Testing	208
Analysis of Residuals	210
Computer Output	213
Variable Transformations	215
Application to Management	219
Glossary	221
Key Formulas	221
Problems	222
Case Study 6.1: Tiger Transport	231
Case Study 6.2: Butcher Products, Inc.	232
Case Study 6.3: Ace Manufacturing	234
Case Study 6.4: Mr. Tux	235
Case Study 6.5: Consumer Credit Counseling	235
Minitab Applications	236
Excel Applications	238
References and Selected Bibliography	240
CHAPTER 7 Multiple Regression Analysis	241
Several Predictor Variables	241
Correlation Matrix	242
Multiple Regression Model	243
<i>Statistical Model for Multiple Regression</i>	244
Interpreting Regression Coefficients	245
Inference for Multiple Regression Models	246
<i>Standard Error of the Estimate</i>	247
<i>Significance of the Regression</i>	248
<i>Individual Predictor Variable</i>	250
<i>Forecast of a Future Response</i>	251
Computer Output	251
Dummy Variables	252
Multicollinearity	256

Selecting the “Best” Regression Equation	259
<i>All Possible Regressions</i>	261
<i>Stepwise Regression</i>	263
<i>Final Notes on Stepwise Regression</i>	266
Regression Diagnostics and Residual Analysis	266
Forecasting Caveats	268
<i>Overfitting</i>	268
<i>Useful Regressions, Large F Ratios</i>	269
Application to Management	269
Glossary	271
Key Formulas	271
Problems	272
Case Study 7.1: The Bond Market	280
Case Study 7.2: Fantasy Baseball (A)	282
Case Study 7.3: Fantasy Baseball (B)	288
Minitab Applications	291
Excel Applications	292
References and Selected Bibliography	293
CHAPTER 8 Regression with Time Series Data	294
Time Series Data and the Problem of Autocorrelation	294
Durbin-Watson Test for Serial Correlation	298
Solutions to Autocorrelation Problems	301
<i>Model Specification Error (Omitting a Variable)</i>	302
<i>Regression with Differences</i>	304
<i>Generalized Differences and an Iterative Approach</i>	309
<i>Autoregressive Models</i>	312
Time Series Data and the Problem of Heteroscedasticity	313
Using Regression to Forecast Seasonal Data	316
Econometric Forecasting	319
Application to Management	320
Glossary	320
Key Formulas	320
Problems	322
Case Study 8.1: Company of Your Choice	329
Case Study 8.2: Business Activity Index for Spokane County	329
Case Study 8.3: Restaurant Sales	333
Case Study 8.4: Mr. Tux	335
Case Study 8.5: Consumer Credit Counseling	337
Case Study 8.6: AAA Washington	339
Case Study 8.7: Alomega Food Stores	341
Minitab Applications	342

Excel Applications	343
References and Selected Bibliography	345
CHAPTER 9 The Box-Jenkins (ARIMA) Methodology	346
Box-Jenkins Methodology	346
<i>Autoregressive Models</i>	351
<i>Moving Average Models</i>	352
<i>Autoregressive Moving Average Models</i>	354
<i>Summary</i>	354
Implementing the Model-Building Strategy	354
<i>Step 1: Model Identification</i>	354
<i>Step 2: Model Estimation</i>	356
<i>Step 3: Model Checking</i>	357
<i>Step 4: Forecasting with the Model</i>	358
<i>Final Comments</i>	377
Model Selection Criteria	377
Models for Seasonal Data	379
Simple Exponential Smoothing and an ARIMA Model	391
Advantages and Disadvantages of ARIMA Models	391
Application to Management	392
Glossary	393
Key Formulas	393
Problems	394
Case Study 9.1: Restaurant Sales	404
Case Study 9.2: Mr. Tux	405
Case Study 9.3: Consumer Credit Counseling	407
Case Study 9.4: The Lydia E. Pinkham Medicine Company	407
Case Study 9.5: City of College Station	410
Case Study 9.6: UPS Air Finance Division	413
Minitab Applications	416
Excel Applications	418
References and Selected Bibliography	419
CHAPTER 10 Judgmental Elements in Forecasting	421
Growth Curves	422
The Delphi Method	424
Scenario Writing	425
Combining Forecasts	426
Forecasting and Neural Networks	427
Summary of Judgmental Forecasting	429
Other Techniques Useful in Forecasting	430
Key Formulas	433

Case Study 10.1 Golden Gardens Restaurant	434
Case Study 10.2 The Lydia E. Pinkham Medicine Company Revisited	434
References and Selected Bibliography	437
CHAPTER 11 Managing the Forecasting Process	438
The Forecasting Process	438
Monitoring Forecasts	439
Forecasting Steps Reviewed	443
Forecasting Responsibility	444
Forecasting Costs	445
Forecasting and the MIS System	445
Selling Management on Forecasting	446
The Future of Forecasting	446
Case Study 11.1: Boundary Electronics	447
Case Study 11.2: Busby Associates	447
Case Study 11.3: Consumer Credit Counseling	451
Case Study 11.4: Mr. Tux	452
Case Study 11.5: Alomega Food Stores	453
References and Selected Bibliography	454
APPENDIX A Derivations	457
APPENDIX B Data for Case Study 7.1	459
APPENDIX C Tables	461
APPENDIX D Data Sets and Databases	472
Index	493